

```

1  function K = MTGP_covPeriodiciso(hyp, x, z, i)
2  % Stationary covariance function for a smooth periodic function, with period p
3  %
4  % Based on the covPeriodiciso.m function of the GPML Toolbox -
5  %   with the following changes:
6  %       - only elements of x(:,1:end-1)/z(:,1:end-1) will be analyzed,
7  %       - x(:,end)/z(:,end) will be ignored, as it contains only the label information
8  %       - independent of the label all x values will have the same hyp
9  %
10 % k(x,y) = sf2 * exp( -2*sin^2( pi*||x-y||/p )/ell^2 )
11 %
12 % where the hyperparameters are:
13 %
14 % hyp = [ log(ell)
15 %         log(p)
16 %         log(sqrt(sf2)) ]
17 %
18 % by Robert Duerichen
19 % 04/02/2014
20
21
22 if nargin<2, K = '3'; return; end % report number of parameters
23 if nargin<3, z = []; end % make sure, z exists
24 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
25
26 n = size(x,1);
27 ell = exp(hyp(1));
28 p = exp(hyp(2));
29 sf2 = exp(2*hyp(3));
30
31 % precompute distances
32 if dg % vector kxx
33     K = zeros(size(x(:,1:end-1),1),1);
34 else
35     if xeqz % symmetric matrix Kxx
36         K = sqrt(sq_dist(x(:,1:end-1)'));
37     else % cross covariances Kxz
38         K = sqrt(sq_dist(x(:,1:end-1)',z(:,1:end-1)'));
39     end
40 end
41
42 K = pi*K/p;
43 if nargin<4 % covariances
44     K = sin(K)/ell; K = K.*K; K = sf2*exp(-2*K);
45 else % derivatives
46     if i==1
47         K = sin(K)/ell; K = K.*K; K = 4*sf2*exp(-2*K).*K;
48     elseif i==2
49         R = sin(K)/ell; K = 4*sf2/ell*exp(-2*R.*R).*R.*cos(K).*K;
50     elseif i==3
51         K = sin(K)/ell; K = K.*K; K = 2*sf2*exp(-2*K);
52     else
53         error('Unknown hyperparameter')
54     end
55 end

```