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1  function K = MTGP_covADD(cov, hyp, x, z, i)
2
3  % Additive covariance function using a 1d base covariance function
4  % cov(x^p,x^q;hyp) with individual hyperparameters hyp.
5  %
6  %  $k(x^p, x^q) = \sum_{r \in R} sf_r \sum_{||I||=r} \prod_{i \in I} cov(x^p_i, x^q_i; hyp_i)$ 
7  %
8  %
9  % hyp = [ hyp_1
10 %         hyp_2
11 %         ...
12 %         hyp_D
13 %         log(sf_R(1))
14 %         ...
15 %         log(sf_R(end)) ]
16 %
17 % where hyp_d are the parameters of the 1d covariance function which are shared
18 % over the different values of R(1) to R(end).
19 %
20 %
21 % Copyright (c) by Carl Edward Rasmussen and Hannes Nickisch, 2010-09-10.
22 %
23 % See also COVFUNCTIONS.M.
24
25 R = cov{1};
26 nh = eval(feval(cov{2})); % number of hypers per individual covariance
27 nr = numel(R); % number of different degrees of interaction
28 if nargin<3 % report number of hyper parameters
29     K = ['D*', int2str(nh), '+', int2str(nr)];
30     return
31 end
32 if nargin<4, z = []; end % make sure, z exists
33 xeqz = isempty(z); dg = strcmp(z,'diag'); % determine mode
34
35 [n,D] = size(x(:,end-1)); %
36 % dimensionality x-->x(:,end-1)
37 sf2 = exp( 2*hyp(D*nh+(1:nr)) ); % signal variances of individual degrees
38 %these lines have to be added to be able to use Lab_covCC_chol_nD function
39 if size(x,2) > 1
40     nL = max(x(:,end));
41 end
42 Kd = Kdim(cov{2},hyp,x(:,end-1),z); % evaluate dimensionwise
43 covariances K
44 if nargin<5 % covariances
45     EE = elsympol(Kd,max(R)); % Rth elementary symmetric polynomials
46     K = 0; for ii=1:nr, K = K + sf2(ii)*EE(:, :, R(ii)+1); end % sf2 weighted sum
47 else % derivatives
48     if i <= D*nh % individual covariance function parameters
49         j = fix(1+(i-1)/nh); % j is the dimension of the hyperparameter
50         if dg, zj='diag'; else if xeqz, zj=[]; else zj=z(:,j); end, end
51         dKj = feval(cov{2},hyp(nh*(j-1)+(1:nh)),x(:,j),zj,i-(j-1)*nh); % other dK=0
52         % the final derivative is a sum of multilinear terms, so if only one term
53         % depends on the hyperparameter under consideration, we can factorise it
54         % out and compute the sum with one degree less
55         E = elsympol(Kd(:, :, [1:j-1,j+1:D]),max(R)-1); % R-1th elementary sym polyn
56         K = 0; for ii=1:nr, K = K + sf2(ii)*E(:, :, R(ii)); end % sf2 weighted sum
57         K = dKj.*K;
58     elseif i <= D*nh+nr
59         EE = elsympol(Kd,max(R)); % Rth elementary symmetric polynomials
60         j = i-D*nh;
61         K = 2*sf2(j)*EE(:, :, R(j)+1); % rest of the sf2 weighted sum
62     else
63         error('Unknown hyperparameter')
64     end
65 end
66
67 % evaluate dimensionwise covariances K
68 function K = Kdim(cov,hyp,x,z)
69     [n,D] = size(x); % dimensionality
70     nh = eval(feval(cov)); % number of hypers per individual covariance
71     if nargin<4, z = []; end % make sure, z exists

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70 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
71
72 if dg % allocate memory
73     K = zeros(n,1,D);
74 else
75     if xeqz, K = zeros(n,n,D); else K = zeros(n,size(z,1),D); end
76 end
77
78 for d=1:D
79     hyp_d = hyp(nh*(d-1)+(1:nh)); % hyperparamter of dimension d
80     if dg
81         K(:, :, d) = feval(cov, hyp_d, x(:, d), 'diag');
82     else
83         if xeqz
84             K(:, :, d) = feval(cov, hyp_d, x(:, d));
85         else
86             K(:, :, d) = feval(cov, hyp_d, x(:, d), z(:, d));
87         end
88     end
89 end

```