

```

1  function K = MTGP_covProd(cov, hyp, x, z, i)
2
3  % covProd - compose a covariance function as the product of other covariance
4  % functions. This function doesn't actually compute very much on its own, it
5  % merely does some bookkeeping, and calls other covariance functions to do the
6  % actual work.
7  %
8  % Copyright (c) by Carl Edward Rasmussen and Hannes Nickisch, 2010-09-10.
9  %
10 % modified by Robert Duerichen
11 % 04/02/2014
12 %
13 % See also COVFUNCTIONS.M.
14
15 if numel(cov)==0, error('We require at least one factor. '), end
16 for ii = 1:numel(cov) % iterate over covariance functions
17     f = cov(ii); if iscell(f{:}), f = f{:}; end % expand cell array if necessary
18     j(ii) = cellstr(feval(f{:})); % collect number hypers
19 end
20
21 if nargin<3 % report number of parameters
22     K = char(j(1)); for ii=2:length(cov), K = [K, '+', char(j(ii))]; end, return
23 end
24 if nargin<4, z = []; end % make sure, z exists
25 [n,D] = size(x);
26 %% these lines have to be added to be able to use Lab_covCC_chol_nD function
27 if size(x,2) > 1
28     nL = max(x(:,end));
29 end
30
31 v = []; % v vector indicates to which covariance parameters belong
32 for ii = 1:length(cov), v = [v repmat(ii, 1, eval(char(j(ii))))]; end
33
34 if nargin<5 % covariances
35     K = 1; if nargin==3, z = []; end % set default
36     for ii = 1:length(cov) % iteration over factor functions
37         f = cov(ii); if iscell(f{:}), f = f{:}; end % expand cell array if necessary
38         K = K .* feval(f{:}, hyp(v==ii), x, z); % accumulate covariances
39     end
40 else % derivatives
41     if i<=length(v)
42         K = 1; vi = v(i); % which covariance function
43         j = sum(v(1:i)==vi); % which parameter in that covariance
44         for ii = 1:length(cov) % iteration over factor functions
45             f = cov(ii); if iscell(f{:}), f = f{:}; end % expand cell if necessary
46             if ii==vi
47                 K = K .* feval(f{:}, hyp(v==ii), x, z, j); % accumulate covariances
48             else
49                 K = K .* feval(f{:}, hyp(v==ii), x, z); % accumulate covariances
50             end
51         end
52     else
53         error('Unknown hyperparameter')
54     end
55 end

```