```
function K = MTGP_covPeriodicisoUU_shift_mask(mask,hyp, x, z, i)

% Stationary covariance function for a smooth periodic function, with period p:
%
% Based on the covPeriodicisoUU.m function of the GPML Toolbox -
%   with the following changes:
%       - only elements of x(:,1:end-1)/z(:,1:end-1) will be analyzed,
%       - x(:,end)/z(:,end) will be ignored, as it contains only the label
information
%       - independent of the label all x values will have the same hyp
%       - feature scaling hyperparameter is fixed to 1
%       - output scaling hyperparameter is fixed to 1
%       - function considers additional hyperparameter theta_s for features shift
%           (function is limited to 1D features)
%       - mask parameter is a vector of size hyp and if mask(i) == 0, the
%       derivative of hyp(i) will be 0
%
% The covariance function is parameterized as:
% k(x,y) = exp( -2*sin^2( pi*||(x-theta_s)-(y-theta_s)||/p ) )
%
% where the hyperparameters are:
%
% hyp = [ log(p)]
%           theta_s(1)
%           ...
%           theta_s(nL-1)]
%
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% 04/02/2014

if nargin<3, K = 'nL'; return; end                  % report number of parameters
if nargin<4, z = []; end                                    % make sure, z exists
xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0;        % determine mode


% check if size of mask is correct
if size(mask) ~= size(hyp)
    error('Size of mask vector is not equivalent to hyperparameter vector');
end

% check if derivate shall be computed or not
if exist('i','var')
    if mask(i) == 0
        if xeqz                                         % symmetric matrix Kxx
            K = zeros(length(x));
        else                                            % cross covariances Kxz
            K = zeros(length(x),length(z));
        end
        return;                                           % terminate function
    end
end


% n = size(x,1);
nL = max(x(:,2));                                       % get number of labels
p   = exp(hyp(1));                                       % period
shift = (hyp(2:end));                                   % time shift hyp

%% perform shift
for ii = 2:nL
   x(x(:,2)== ii,1) = x(x(:,2)== ii,1)+shift(ii-1);
   if ~isempty(z)
       z(z(:,2)== ii,1) = z(z(:,2)== ii,1)+shift(ii-1);
   end
end

% precompute distances
if dg                                                                   % vector kxx
  K = zeros(size(x(:,1),1),1);
else
  if xeqz                                                 % symmetric matrix Kxx
```

```
      K = sqrt(sq_dist(x(:,1)'));
    else                                                % cross covariances Kxz
      K = sqrt(sq_dist(x(:,1)',z(:,1)'));
    end
  end

  K = pi*K/p;
  if nargin<5                                                % covariances
      K = sin(K); K = K.*K; K =   exp(-2*K);
  else                                                       % derivatives
      if i<=nL
          if i==1
              R = sin(K); K = 4*exp(-2*R.*R).*R.*cos(K).*K;
          else  % derivatives of the shift hyperparameters
            dim = mod(i,2)+1;
            ind_i = (x(:,2) ==i);
            ind_ni = (x(:,2) ~=i);
            B = zeros(length(x));
            B(ind_ni,ind_i) = ones(sum(ind_ni),sum(ind_i));
            B(ind_i,ind_ni) = -ones(sum(ind_i),sum(ind_ni));

            R = sin(K);
            A = repmat(x(:,dim) ,[1 length(x)]);

            K = 4.*exp(-2*R.*R).*R.*cos(K).*pi./p.*sign(A-A');

            K = B.*K;
        end
      else
          error('Unknown hyperparameter')
      end

  end
```