

```

1  function [K] = MTGP_covQPSisoUU_shift_mask(mask,hyp, x, z, i)
2
3  % Stationary covariance function for a quasi-periodic function based on a
4  % multiplication of a Matern and Periodic function
5  %
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  %     - feature scaling hyperparameter is fixed to 1
10 %     - output scaling hyperparameter is fixed to 1
11 %     - mask parameter is a vector of size hyp and if mask(i) == 0, the
12 %     derivative of hyp(i) will be 0
13 %
14 % k(x,y) = exp(-(x-theta_s) - ((y-theta_s))'*inv(P)*((x-theta_s) -
  (y-theta_s)^q)/2) * ...
15 %         exp( -2*sin^2( pi*|(x-theta_s)-(y-theta_s)|/p ) )
16 %
17 % where the P matrix is ell^2 times the unit matrix.
18 % The hyperparameters are:
19 %
20 % hyp = [ log(ell)
21 %         log(p);
22 %         theta_s(1)
23 %         ...
24 %         theta_s(nL-1)]
25 %
26 % modified by Robert Duerichen
27 % 8/11/2013
28 %
29 % See also COVFUNCTIONS.M.
30
31 if nargin<3, K = 'nL+1'; return; end % report number of
  parameters
32 if nargin<4, z = []; end % make sure, z exists
33 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
34
35 % check if size of mask is correct
36 if size(mask) ~= size(hyp)
37     error('Size of mask vector is not equivalent to hyperparameter vector');
38 end
39
40 % check if derivate shall be computed or not
41 if exist('i','var')
42     if mask(i) == 0
43         if xeqz % symmetric matrix Kxx
44             K = zeros(length(x));
45         else % cross covariances Kxz
46             K = zeros(length(x),length(z));
47         end
48         return; % terminate function
49     end
50 end
51
52 nL = max(x(:,2)); % get number of labels
53 ell = exp(hyp(1)); % characteristic length scale
54 p = exp(hyp(2)); % period
55 shift = (hyp(3:end)); % time shift hyp
56
57 %% perform shift
58 for ii = 2:nL
59     x(x(:,2)== ii,1) = x(x(:,2)== ii,1)+shift(ii-1);
60     if ~isempty(z)
61         z(z(:,2)== ii,1) = z(z(:,2)== ii,1)+shift(ii-1);
62     end
63 end
64
65 % precompute distances
66 if dg % vector kxx
67     K_p = zeros(size(x(:,1),1),1);
68     K_se = zeros(size(x(:,1),1),1);

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69 else
70     if xeqz % symmetric matrix Kxx
71         K_se = sq_dist(x(:,1:end-1)'/ell);
72         K_p = sqrt(sq_dist(x(:,1:end-1)'));
73     else % cross covariances Kxz
74         K_se = sq_dist(x(:,1:end-1)'/ell,z(:,1:end-1)'/ell);
75         K_p = sqrt(sq_dist(x(:,1:end-1)',z(:,1:end-1)'));
76     end
77 end
78
79 K_p = pi*K_p/p;
80 if nargin<5 % covariances
81     K_p = sin(K_p); K_p = K_p.*K_p; K_p = exp(-2*K_p);
82     K_se = exp(-K_se/2);
83     K = K_p.*K_se;
84 else % derivatives
85     if i<=nL+1
86         if i==1 % derivatives of the se hyperparameter
87             K_p = sin(K_p); K_p = K_p.*K_p; K_p = exp(-2*K_p);
88             K = K_p.*exp(-K_se/2).*K_se;
89         elseif i==2 % derivatives of the periodic hyperparameter
90             K_se = exp(-K_se/2);
91             R = sin(K_p); K = K_se.* 4.*exp(-2*R.*R).*R.*cos(K_p).*K_p;
92         else % derivatives of the shift hyperparameters
93             ind_i = (x(:,2) ==i-1);
94             ind_ni = (x(:,2) ~=i-1);
95             B = zeros(length(x));
96             B(ind_ni,ind_i) = ones(sum(ind_ni),sum(ind_i));
97             B(ind_i,ind_ni) = -ones(sum(ind_i),sum(ind_ni));
98
99
100             A = repmat(x(:,1) ,[1 length(x)]);
101
102             R = sin(K_p);
103             dK_p = B.*4.*exp(-2*R.*R).*R.*cos(K_p).*pi./p.*sign(A-A');
104
105             dK_se = B.*((A-A')./(ell^2).*exp(-K_se/2));
106
107             K_p = sin(K_p); K_p = K_p.*K_p; K_p = exp(-2*K_p);
108             K_se = exp(-K_se/2);
109
110             K = dK_se.*K_p + K_se.*dK_p;
111         end
112     else
113         error('Unknown hyperparameter')
114     end
115 end
116 end

```