

```

1  function K = MTGP_covPeriodicisoUU_shift(hyp, x, z, i)
2
3  % Stationary covariance function for a smooth periodic function, with period p:
4  %
5  % Based on the covPeriodicisoUU.m function of the GPML Toolbox -
6  %   with the following changes:
7  %   - only elements of x(:,1:end-1)/z(:,1:end-1) will be analyzed,
8  %   - x(:,end)/z(:,end) will be ignored, as it contains only the label
  information
9  %   - independent of the label all x values will have the same hyp
10 %   - feature scaling hyperparameter is fixed to 1
11 %   - output scaling hyperparameter is fixed to 1
12 %   - function considers additional hyperparameter theta_s for features shift
13 %     (function is limited to 1D features)
14 %
15 % The covariance function is parameterized as:
16 %  $k(x,y) = \exp(-2 \sin^2(\pi * ||(x - \theta_s) - (y - \theta_s)|| / p))$ 
17 %
18 % where the hyperparameters are:
19 %
20 % hyp = [ log(p)
21 %         theta_s(1)
22 %         ...
23 %         theta_s(nL-1) ]
24 %
25 % by Robert Duerichen
26 % 04/02/2014
27
28 if nargin<2, K = 'nL'; return; end % report number of parameters
29 if nargin<3, z = []; end % make sure, z exists
30 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
31
32 % n = size(x,1);
33 nL = max(x(:,2)); % get number of labels
34 p = exp(hyp(1)); % period
35 shift = (hyp(2:end)); % time shift hyp
36
37 %% perform shift
38 for ii = 2:nL
39     x(x(:,2)==ii,1) = x(x(:,2)==ii,1)+shift(ii-1);
40     if ~isempty(z)
41         z(z(:,2)==ii,1) = z(z(:,2)==ii,1)+shift(ii-1);
42     end
43 end
44
45 % precompute distances
46 if dg % vector kxx
47     K = zeros(size(x(:,1),1),1);
48 else
49     if xeqz % symmetric matrix Kxx
50         K = sqrt(sq_dist(x(:,1)'));
51     else % cross covariances Kxz
52         K = sqrt(sq_dist(x(:,1)',z(:,1)'));
53     end
54 end
55
56 K = pi*K/p;
57 if nargin<4 % covariances
58     K = sin(K); K = K.*K; K = exp(-2*K);
59 else % derivatives
60     if i<=nL
61         if i==1
62             R = sin(K); K = 4*exp(-2*R.*R).*R.*cos(K).*K;
63         else % derivatives of the shift hyperparameters
64             dim = mod(i,2)+1;
65             ind_i = (x(:,2) ==i);
66             ind_ni = (x(:,2) ~=i);
67             B = zeros(length(x));
68             B(ind_ni,ind_i) = ones(sum(ind_ni),sum(ind_i));
69             B(ind_i,ind_ni) = -ones(sum(ind_i),sum(ind_ni));
70

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```
71         R = sin(K);
72         A = repmat(x(:,dim) , [1 length(x)]);
73
74         K = 4.*exp(-2*R.*R).*R.*cos(K).*pi./p.*sign(A-A');
75
76         K = B.*K;
77     end
78 else
79     error('Unknown hyperparameter')
80 end
81
82 end
```