

```

1  function K = MTGP_covMaterniso(d, hyp, x, z, i)
2
3  % Matern covariance function with nu = d/2 and isotropic distance measure. For
4  % d=1 the function is also known as the exponential covariance function or the
5  % Ornstein-Uhlenbeck covariance in 1d.
6  %
7  % Based on the covMaterniso.m function of the GPML Toolbox -
8  %   with the following changes:
9  %       - only elements of x(:,1:end-1)/z(:,1:end-1) will be analyzed,
10 %       - x(:,end)/z(:,end) will be ignored, as it contains only the label information
11 %       - independent of the label all x values will have the same hyp
12 %
13 %The covariance function is:
14 %
15 %    $k(x^p, x^q) = sf2 * f(\sqrt{d} * r) * \exp(-\sqrt{d} * r)$ 
16 %
17 % with  $f(t)=1$  for  $d=1$ ,  $f(t)=1+t$  for  $d=3$  and  $f(t)=1+t+t^2/3$  for  $d=5$ .
18 % Here  $r$  is the distance  $\sqrt{(x^p - x^q)' * \text{inv}(P) * (x^p - x^q)}$ ,  $P$  is ell times
19 % the unit matrix and  $sf2$  is the signal variance. The hyperparameters are:
20 %
21 % hyp = [ log(ell)
22 %         log(sqrt(sf2)) ]
23 %
24 % modified by Robert Duerichen
25 % 04/02/2014
26
27 if nargin<3, K = '2'; return; end % report number of parameters
28 if nargin<4, z = []; end % make sure, z exists
29 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
30
31 ell = exp(hyp(1));
32 sf2 = exp(2*hyp(2));
33 if all(d~= [1,3,5]), error('only 1, 3 and 5 allowed for d'), end % degree
34
35 switch d
36     case 1, f = @(t) 1; df = @(t) 1;
37     case 3, f = @(t) 1 + t; df = @(t) t;
38     case 5, f = @(t) 1 + t.*(1+t/3); df = @(t) t.*(1+t)/3;
39 end
40 m = @(t,f) f(t).*exp(-t); dm = @(t,f) df(t).*t.*exp(-t);
41
42 % precompute distances
43 if dg % vector kxx
44     K = zeros(size(x(:,1:end-1),1),1);
45 else
46     if xeqz % symmetric matrix Kxx
47         K = sqrt( sq_dist(sqrt(d)*x(:,1:end-1)'/ell) );
48     else % cross covariances Kxz
49         K = sqrt( sq_dist(sqrt(d)*x(:,1:end-1)'/ell, sqrt(d)*z(:,1:end-1)'/ell) );
50     end
51 end
52
53 if nargin<5 % covariances
54     K = sf2*m(K,f);
55 else % derivatives
56     if i==1
57         K = sf2*dm(K,f);
58     elseif i==2
59         K = 2*sf2*m(K,f);
60     else
61         error('Unknown hyperparameter')
62     end
63 end

```