

```

1  function K = MTGP_covPeriodicisoU(hyp, x, z, i)
2
3  % Stationary covariance function for a smooth periodic function, with period p:
4  %
5  % Based on the covPeriodicisoU.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
9  %       - distance measure is fixed to 1
10 %       - independent of the label all x values will have the same hyp
11 %       - feature scaling hyperparameter is fixed to 1
12 %
13 % k(x,y) = sf2 * exp( -2*sin^2( pi*||x-y||/p ) )
14 %
15 % where the hyperparameters are:
16 %
17 % hyp = [ log(p)
18 %         log(sqrt(sf2)) ]
19 %
20 % modified by Robert Duerichen
21 % 04/02/2014
22
23 if nargin<2, K = '2'; return; end % report number of parameters
24 if nargin<3, z = []; end % make sure, z exists
25 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
26
27 n = size(x,1);
28
29 p = exp(hyp(1));
30 sf2 = exp(2*hyp(2));
31
32 % precompute distances
33 if dg % vector kxx
34     K = zeros(size(x(:,1),1),1);
35 else
36     if xeqz % symmetric matrix Kxx
37         K = sqrt(sq_dist(x(:,1)'));
38     else % cross covariances Kxz
39         K = sqrt(sq_dist(x(:,1)',z(:,1)'));
40     end
41 end
42
43 K = pi*K/p;
44 if nargin<4 % covariances
45     K = sin(K); K = K.*K; K = sf2*exp(-2*K);
46 else % derivatives
47     if i==1
48         R = sin(K); K = 4*sf2*exp(-2*R.*R) .* R .* cos(K) .* K;
49     elseif i==2
50         K = sin(K); K = K.*K; K = 2*sf2*exp(-2*K);
51     else
52         error('Unknown hyperparameter')
53     end
54 end

```