

```

1  function K = MTGP_covRQisoU(hyp, x, z, i)
2
3  % Rational Quadratic covariance function with isotropic distance measure.
4  %
5  % Based on the covRQisoU.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 %       - output scaling hyperparameter is fixed to 1
11 %
12 % The covariance function is parameterized as:
13 %
14 %  $k(x^p, x^q) = [1 + (x^p - x^q)' * \text{inv}(P) * (x^p - x^q) / (2 * \alpha)]^{(-\alpha)}$ 
15 %
16 % where the P matrix is  $\text{ell}^2$  times the unit matrix and
17 % alpha is the shape parameter for the RQ covariance. The
18 % hyperparameters are:
19 %
20 % hyp = [ log(ell)
21 %         log(alpha) ]
22 %
23 % by Robert Duerichen
24 % 04/02/2014
25
26 if nargin<2, K = '2'; return; end % report number of parameters
27 if nargin<3, z = []; end % make sure, z exists
28 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
29
30 ell = exp(hyp(1));
31 alpha = exp(hyp(2));
32
33 % precompute squared distances
34 if dg % vector kxx
35     D2 = zeros(size(x(:,1),1),1);
36 else
37     if xeqz % symmetric matrix Kxx
38         D2 = sq_dist(x(:,1)'/ell);
39     else % cross covariances Kxz
40         D2 = sq_dist(x(:,1)'/ell, z(:,1)'/ell);
41     end
42 end
43
44 if nargin<4 % covariances
45     K = ((1+0.5*D2/alpha).^(-alpha));
46 else % derivatives
47     if i==1 % length scale parameter
48         K = (1+0.5*D2/alpha).^(-alpha-1) .* D2;
49     elseif i==2
50         K = (1+0.5*D2/alpha);
51         K = K.^(-alpha) .* (0.5*D2./K - alpha*log(K));
52     else
53         error('Unknown hyperparameter')
54     end
55 end

```