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1  function [K] = MTGP_covQPSisoUU_shift(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 %
12 % k(x,y) = exp(-(x-theta_s) - ((y-theta_s)))'*inv(P)*((x-theta_s) -
  (y-theta_s)^q)/2) * ...
13 %         exp( -2*sin^2( pi*|(x-theta_s)-(y-theta_s)|/p ) )
14 %
15 % where the P matrix is ell^2 times the unit matrix.
16 % The hyperparameters are:
17 %
18 % hyp = [ log(ell)
19 %         log(p);
20 %         theta_s(1)
21 %         ...
22 %         theta_s(nL-1)]
23 %
24 % modified by Robert Duerichen
25 % 8/11/2013
26 %
27 % See also COVFUNCTIONS.M.
28
29 if nargin<2, K = 'nL+1'; return; end % report number of
  parameters
30 if nargin<3, z = []; end % make sure, z exists
31 xeqz = numel(z)==0; dg = strcmp(z,'diag') && numel(z)>0; % determine mode
32
33
34 nL = max(x(:,2)); % get number of labels
35 ell = exp(hyp(1)); % characteristic length scale
36 p = exp(hyp(2)); % period
37 shift = (hyp(3:end)); % time shift hyp
38
39 %% perform shift
40 for ii = 2:nL
41     x(x(:,2)== ii,1) = x(x(:,2)== ii,1)+shift(ii-1);
42     if ~isempty(z)
43         z(z(:,2)== ii,1) = z(z(:,2)== ii,1)+shift(ii-1);
44     end
45 end
46
47 % precompute distances
48 if dg % vector kxx
49     K_p = zeros(size(x(:,1),1),1);
50     K_se = zeros(size(x(:,1),1),1);
51 else
52     if xeqz % symmetric matrix Kxx
53         K_se = sq_dist(x(:,1:end-1)'/ell);
54         K_p = sqrt(sq_dist(x(:,1:end-1)'));
55     else % cross covariances Kxz
56         K_se = sq_dist(x(:,1:end-1)'/ell,z(:,1:end-1)'/ell);
57         K_p = sqrt(sq_dist(x(:,1:end-1)',z(:,1:end-1)'));
58     end
59 end
60
61 K_p = pi*K_p/p;
62 if nargin<4 % covariances
63     K_p = sin(K_p); K_p = K_p.*K_p; K_p = exp(-2*K_p);
64     K_se = exp(-K_se/2);
65     K = K_p.*K_se;
66 else % derivatives
67     if i<=nL+1
68         if i==1 % derivatives of the se hyperparameter

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69         K_p = sin(K_p); K_p = K_p.*K_p; K_p = exp(-2*K_p);
70         K = K_p.*exp(-K_se/2).*K_se;
71     elseif i==2 % derivatives of the periodic hyperparameter
72         K_se = exp(-K_se/2);
73         R = sin(K_p); K = K_se.* 4.*exp(-2*R.*R).*R.*cos(K_p).*K_p;
74     else % derivatives of the shift hyperparameters
75         ind_i = (x(:,2) ==i-1);
76         ind_ni = (x(:,2) ~=i-1);
77         B = zeros(length(x));
78         B(ind_ni,ind_i) = ones(sum(ind_ni),sum(ind_i));
79         B(ind_i,ind_ni) = -ones(sum(ind_i),sum(ind_ni));
80
81
82         A = repmat(x(:,1) ,[1 length(x)]);
83
84         R = sin(K_p);
85         dK_p = B.*4.*exp(-2*R.*R).*R.*cos(K_p).*pi./p.*sign(A-A');
86
87         dK_se = B.*((A-A')./(ell^2).*exp(-K_se/2));
88
89         K_p = sin(K_p); K_p = K_p.*K_p; K_p = exp(-2*K_p);
90         K_se = exp(-K_se/2);
91
92         K = dK_se.*K_p + K_se.*dK_p;
93     end
94 else
95     error('Unknown hyperparameter')
96 end
97
98 end

```