

# R documentation

## of 'covSEiso.Rd'

August 25, 2013

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<code>covSEiso</code>	<i>Squared Exponential covariance function with isotropic distance measure.</i>
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### Description

This covariance function is defined as:  $k(x^p, x^q) = sf2 * \exp(-t(x^p - x^q) * \text{inv}(P) * (x^p - x^q) / 2)$ , in which where the P matrix is  $ell^2$  times the unit matrix and  $sf2$  is the signal variance. The hyperparameter vector is  $\text{loghyper} = [ \log(ell), \log(\text{sqrt}(sf2)) ]$

### Usage

```
covSEiso(loghyper = NULL , x = NULL , z = NULL , testset.covariances= FALSE)
```

### Arguments

<code>loghyper</code>	<code>loghyper</code> is hyperparameter vector variable.
<code>x</code>	<code>x</code> is Input parameter array to apply the function over.
<code>z</code>	<code>z</code> is Index number of <code>loghyper</code> vector.
<code>testset.covariances</code>	<code>testset.covariances</code> is a logic value to decide to compute testset covariances or not.

### Value

If `z` is not null and `testset.covariances` is TRUE this function calculates test set covariances and if its FALSE the function computes derivative matrix. When `covNoise` is called without parameters is reports the minimum number of parameters other than `loghyper` which it can accept. The output of this function is a list consisting variables A and B. B will include testset covariances calculation when `testset.covariances` is TRUE.

**Author(s)**

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**References**

Carl Edward Rasmussen and Christopher K. I. Williams. Gaussian Processes for Machine Learning. *MIT Press*, 2006. ISBN 0-262-18253-X. Carl Edward Rasmussen & Hannes Nickisch. gpml(GAUSSIAN PROCESS REGRESSION AND CLASSIFICATION Toolbox) Matlab Library.

**Examples**

```
params= covSEiso()  
params
```

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