Supplementary Material: Kernel Interpolation for Scalable Structured Gaussian Processes (KISS-GP)

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Figure 1: Global vs. local kernel interpolation. Triangle markers denote the inducing points used for interpolating $k(x, u)$ from $k(U, u)$. Here $u = 0$, $U = \{0, 1, \ldots, 10\}$, and $x = 3.4$. a) All conventional inducing point methods, such as SoR or FITC, perform global GP regression on $K_{U,u}$ (a vector of covariances between all inducing points $U$ and the point $u$), at test point $x_\star = x$, to form an approximate $\tilde{k}$, e.g., $k_{\text{SoR}}(x, u) = K_{x,U}K_{U,U}^{-1}K_{U,u}$, for any desired $x$ and $u$. b) SKI can perform local kernel interpolation on $K_{U,u}$ to form the approximation $k_{\text{SKI}}(x, u) = w_x^T K_{U,u}$.

(a) Global Kernel Interpolation

(b) Local Kernel Interpolation