Abstract—Kernel machine plays a critical role in science community since temporal data become more important and popular with rapidly increasing big data analysis. A major problem for the machine is difficulty in constructing kernel function. We show that it is possible to adaptively estimate the parameters of Gaussian wavelet kernel in Laplace method. Our approach is constructed on an obvious fact that the gradient of the kernel with respect to a central variable of feature space becomes zero. It is remarkable that the complexity of our estimation method is $O(N)$ for $N$ data. In order to validate the performance of the proposed approach, we simulate two kernel regression models which exploit the proposed approach on real electricity load data from Korea power exchange and electricity consumption data from Ireland's Commission for Energy Regulation.

Keyword—Gaussian wavelet kernel, adaptive inference, Laplace approximation, electricity load/consumption forecast.

Young-Mok, Ha received the B.Sc. degree in the college of information and communication, Korea University, Republic of Korea. He obtained M.Sc. degree in graduate school of information security, Korea University, 2014. He is currently working for Electronics and Telecommunications Research Institute (ETRI), Republic of Korea. His research interest is embedded system, operating systems, cyber security, and Bayesian statistics.

Ji Won Yoon received the B.Sc. degree in information engineering at the SungKyunKwan University, Republic of Korea. He obtained the M.Sc. degree in School of informatics at the University of Edinburgh UK in 2004 and the Ph.D. degree in signal processing group at the University of Cambridge UK in 2008 respectively. After doing post-doctoral research at robotics group, the University of Oxford and statistics group, Trinity College Dublin, he moved to IBM Research as a research scientist to do big data analysis. Since 2012 he is an assistant professor at Korea University. His current research is Bayesian signal and information processing for cyber defense.