

**Answer:**

- (a)  $K_{ij} = K'_{ij} + K''_{ij}$  is still symmetric, and still positive definite via  $a^T K a = a^T K' a + a^T K'' a$
- (b)  $K_{ij} = K'_{ij} - K''_{ij}$  is not necessarily symmetric semi-pos-def as e.g.  $K'' = 2K'$  then  $K = -K'$  is now symmetric semi-neg-def
- (c)  $K = aK'$  where  $a > 0$  is clearly still a kernel
- (d)  $K = -aK'$  where  $a > 0$  is clearly never a kernel
- (e)  $K(x, z) = K'(x, z)K''(x, z)$  i.e.  $K_{ij} = K'_{ij}K''_{ij}$  (no summation) is a bit tricky. Consider that since  $K', K''$  are both kernels, then e.g.  $K'(x, z) = \alpha(x)^T \alpha(z)$  and  $K''(x, z) = \beta(x)^T \beta(z)$  for some unknown dimensional maps  $\alpha, \beta$ . Then writing  $\alpha_i$  for  $\alpha(x_i)$  for our arbitrary set of vectors under consideration  $\{x_1, \dots, x_n\}$  (that gives us the corresponding  $n \times n$  matrix  $K_{ij}$ ),

$$\begin{aligned}
 a^T K a &= \sum_{i,j} a_i K_{ij} a_j = \sum_{i,j} a_i (\alpha_i^T \alpha_j \times \beta_i^T \beta_j) a_j \\
 &= \sum_{i,j} a_i \left( \sum_k \alpha_{ik}^T \alpha_{jk} \right) \left( \sum_l \beta_{il} \beta_{jl} \right) a_j \\
 &= \sum_{k,l} \sum_i \left[ a_i \alpha_{ik} \beta_{il} \left( \sum_j a_j \alpha_{jk} \beta_{jl} \right) \right] \\
 &= \sum_{k,l} \left( \sum_i a_i \alpha_{ik} \beta_{il} \right)^2 \geq 0
 \end{aligned}$$

- (f)  $K(x, z) = f(x)f(z)$  for a real valued func  $f : \mathbb{R}^d \rightarrow \mathbb{R}$ , then  $a^T K a = a_i f_i f_j a_j = (\sum_i a_i f_i)^2 \geq 0$
- (g)  $K(x, z) = K'(\phi(x), \phi(z))$  for some func  $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^p$  then still as above,  $a^T K a = a_i \phi_i \phi_j a_j \geq 0$
- (h)  $K(x, z) = p(K'(x, z))$  for some polynomial  $p$  with positive coefficients, then we can use the previous parts of the question to construct  $K$  and still be a valid kernel, e.g.  $K', K'K', K'K'K', \dots$  are all valid kernels from part (e), and we can add positive scaled kernels together and still have a kernel by other parts.