Assignment 1 : CS-E4830 Kernel Methods in Machine Learning 2019

The deadline for this assignment is Thursday 31.01.2019 at 4pm. If you have questions about the assignment, you can ask them in the 'General discussion' section on MyCourses. We will have a tutorial session regarding the solutions of this assignment on 31.01.19 at 4:15 pm in TU1(1017), TUAS, Maarintie 8. The solutions will also be available in MyCourses.

Please follow the **submission instructions** given in MyCourses: https://mycourses.aalto.fi/course/view.php?id=20602§ion=2.

Pen & Paper exercise

Kernel Computation

Question 1 (5 points): Recall from the Lecture 1, the general form for the polynomial kernel

$$K(x,y) = (\langle x,y \rangle + c)^m$$

where $c \geq 0$, m is a positive integer and $x, y \in \mathbb{R}^d$.

- (2 points) Prove that K(x, y) as defined above is a valid kernel by using (i) Product of kernel function is a kernel function, and (ii) Conic sum of kernels is a kernel. (Hint : Use Binomial Theorem)
- (3 points) For the special case $x, y \in \mathbb{R}^2$, c = 0, and m = 3, when $K(x, y) = (\langle x, y \rangle)^3$, write down the feature space expansion of feature map $\phi(x)$ and $\phi(y)$ such that $K(x,y) = \langle \phi(x), \phi(y) \rangle$, by taking order of feature into account, i.e., for instance, $x_1x_2x_3$ is considered different from $x_3x_2x_1$, and so on.

Computer Exercise

Solve the computer exercise in JupyterHub (https://jupyter.cs.aalto.fi). The instructions for that are given in MyCourses: https://mycourses.aalto.fi/course/view.php?id=20602§ion=3.