

6.6 Verifying 6.15:

Then, for $k(\mathbf{x}, \mathbf{x}') = q(k_1(\mathbf{x}, \mathbf{x}'))$ where q is a polynomial of order D with nonnegative coefficients, the Gram matrix \mathbf{K} corresponding to kernel function k becomes:

$$\mathbf{K} = \sum_{i=1}^D c_i (\mathbf{K}_1)^i$$

where $(\mathbf{K}_1)^i$ is the Hadamard product of \mathbf{K}_1 with itself $(i - 1)$ times.

As per the Schur product theorem, the Hadamard product of two positive definite matrices is also a positive definite matrix.

Then, $(\mathbf{K}_1)^i$ is also positive semidefinite, and since c_i is non-negative, $c_i \mathbf{K}_1^i$ is also positive semidefinite. Since the sum of positive semidefinite matrices is positive semidefinite, \mathbf{K} is positive semidefinite and the kernel function k is valid.

Verifying 6.16:

For the kernel function $k(\mathbf{x}, \mathbf{x}') = \exp(k_1(\mathbf{x}, \mathbf{x}'))$, we can use the Expansion of exponential function which says that:

$$e^z = \sum_{k=0}^{\infty} \frac{1}{k!} z^k$$

This expansion turns the kernel function k into another polynomial with nonnegative coefficients. Using the same reasoning as above, we can conclude that \mathbf{K} is positive semidefinite and the kernel function k is valid.