

$$\phi(x, y) = \sum_{t=1}^T \phi(x, y; t)$$

$$\phi(x, y; t) = \left(\begin{array}{c} \phi_{\sigma}^{tt} = [\gamma^t = \sigma] \psi_r(x^{\tau}) \\ \vdots \\ \phi_{\sigma\tau}^{(t-1)t} = [\gamma^{\tau} = \sigma \wedge \gamma^t = \tau] \\ \vdots \end{array} \right) \left. \begin{array}{l} \Big\} dx/|\varepsilon| \\ \Big\} |\varepsilon| \times |\varepsilon| = |\varepsilon|^2 \end{array} \right.$$

$$\langle \phi(x, y), \phi(\bar{x}, \bar{y}) \rangle$$

$$= \langle \sum_s \phi(x, y; s), \sum_t \phi(\bar{x}, \bar{y}; t) \rangle$$

$$= \sum_s \langle \phi(x, y; s), \sum_t \phi(\bar{x}, \bar{y}; t) \rangle$$

$$= \sum_{s,t} \langle \phi(x, y; s), \phi(\bar{x}, \bar{y}; t) \rangle$$

$$\langle \phi(x, y; s), \phi(\bar{x}, \bar{y}; t) \rangle = P_1 + P_2$$

$$P_1 = \sum_{\sigma} \sum_{\nu} [\gamma^s = \sigma] \psi_{\nu}(x^s) \cdot [\bar{\gamma}^t = \sigma] \psi_{\nu}(\bar{x}^t)$$

$$= [\gamma^s = \bar{\gamma}^t] \sum_{\nu} \psi_{\nu}(x^s) \cdot \psi_{\nu}(\bar{x}^t)$$

$$= [\gamma^s = \bar{\gamma}^t] \underbrace{\langle \psi(x^s), \psi(\bar{x}^t) \rangle}_{=: k(x^s, \bar{x}^t)}$$

is analogous to

$$=: k(x^s, \bar{x}^t)$$

2x * ("analogous to
homework")

$$\overline{} = : k(x^s, \bar{x}^t)$$

$$P_2 = \sum_{\sigma} \sum_{\tau} [\gamma^{s-1} = \sigma \wedge \gamma^s = \tau] [\gamma^{t-1} = \sigma \wedge \gamma^t = \tau]$$

$$\stackrel{*}{=} [\gamma^{s-1} = \gamma^{t-1}] [\gamma^s = \gamma^t]$$

$$\Rightarrow \langle \phi(x, y), \phi(\bar{x}, \bar{y}) \rangle = \sum_{s, t} (P_1 + P_2)$$

$$= \sum_{s, t} P_1 + \sum_{s, t} P_2$$

\square