

e).

$$K_1(x_i, x_j) = \Phi_1(x_i)^T \Phi_1(x_j) = \sum_{l=1}^d \phi_{1l}(x_i) \cdot \phi_{1l}(x_j).$$

$$K_2(x_i, x_j) = \Phi_2(x_i)^T \Phi_2(x_j) = \sum_{m=1}^d \phi_{2m}(x_i) \cdot \phi_{2m}(x_j).$$

$$\text{so } K(x_i, x_j) = K_1(x_i, x_j) \cdot K_2(x_i, x_j) = \left[\sum_{l=1}^d \phi_{1l}(x_i) \cdot \phi_{1l}(x_j) \right] \left[\sum_{m=1}^d \phi_{2m}(x_i) \cdot \phi_{2m}(x_j) \right]$$

Expanding out a few terms.

$$= \left[\phi_{11}(x_i) \cdot \phi_{11}(x_j) + \phi_{12}(x_i) \cdot \phi_{12}(x_j) + \dots + \phi_{1d}(x_i) \cdot \phi_{1d}(x_j) \right] \text{ has } d \text{ terms}$$

$$\left[\phi_{21}(x_i) \cdot \phi_{21}(x_j) + \phi_{22}(x_i) \cdot \phi_{22}(x_j) + \dots + \phi_{2d}(x_i) \cdot \phi_{2d}(x_j) \right] \text{ has } d \text{ terms}$$

= When we find the product of the above two terms it is going to be a term with $d \times d$ terms.

$$= \left[\underbrace{\phi_{11}(x_i) \phi_{11}(x_j) \phi_{21}(x_i) \phi_{21}(x_j)}_{\text{d terms}} + \underbrace{\phi_{11}(x_i) \phi_{11}(x_j) \phi_{22}(x_i) \phi_{22}(x_j)}_{\text{d terms}} + \dots + \underbrace{\phi_{11}(x_i) \phi_{11}(x_j) \phi_{2d}(x_i) \phi_{2d}(x_j)}_{\text{d terms}} \right. \\ \left. + \phi_{12}(x_i) \phi_{12}(x_j) \phi_{21}(x_i) \phi_{21}(x_j) + \dots \right. \\ \left. + \phi_{1d}(x_i) \phi_{1d}(x_j) \phi_{21}(x_i) \phi_{21}(x_j) + \dots + \phi_{1d}(x_i) \phi_{1d}(x_j) \phi_{2d}(x_i) \phi_{2d}(x_j) \right]$$

Individual terms among these

These dxd terms can be ~~rather~~ re-written as.

$$\begin{aligned} & \left[(\overline{\phi_{11}(x_i) \phi_{21}(x_i)}) (\overline{\phi_{11}(x_j) \phi_{21}(x_j)}) + (\overline{\phi_{11}(x_i) \phi_{22}(x_i)}) (\overline{\phi_{11}(x_j) \phi_{22}(x_j)}) + \dots + (\overline{\phi_{11}(x_i) \phi_{2d}(x_i)}) (\overline{\phi_{11}(x_j) \phi_{2d}(x_j)}) \right. \\ & + (\overline{\phi_{12}(x_i) \phi_{21}(x_i)}) (\overline{\phi_{12}(x_j) \phi_{21}(x_j)}) + (\overline{\phi_{12}(x_i) \phi_{22}(x_i)}) (\overline{\phi_{12}(x_j) \phi_{22}(x_j)}) + \dots + (\overline{\phi_{12}(x_i) \phi_{2d}(x_i)}) (\overline{\phi_{12}(x_j) \phi_{2d}(x_j)}) \\ & + \dots \\ & \left. + (\overline{\phi_{1d}(x_i) \phi_{21}(x_i)}) (\overline{\phi_{1d}(x_j) \phi_{21}(x_j)}) + (\overline{\phi_{1d}(x_i) \phi_{22}(x_i)}) (\overline{\phi_{1d}(x_j) \phi_{22}(x_j)}) + \dots + (\overline{\phi_{1d}(x_i) \phi_{2d}(x_i)}) (\overline{\phi_{1d}(x_j) \phi_{2d}(x_j)}) \right] \end{aligned}$$

This sum can be re-written as a dot-product of a vector $\phi(x_i)$ with itself. i.e. $\phi(x_i)^T \phi(x_j)$ such that where $\phi(x_j)$ is defined as follows.

$$\begin{bmatrix} \phi_{11}(x) \phi_{21}(x), & \phi_{11}(x) \phi_{22}(x), & \dots, & \phi_{11}(x) \phi_{2d}(x), \\ \phi_{12}(x) \phi_{21}(x), & \phi_{12}(x) \phi_{22}(x), & \dots, & \phi_{12}(x) \phi_{2d}(x), \\ \vdots & & & \\ \phi_{1d}(x) \phi_{21}(x), & \dots, & \dots, & \phi_{1d}(x) \phi_{2d}(x). \end{bmatrix}^T$$

This is exactly what $\phi(x)$ would be, if it were defined as.

$\phi_1(x) \otimes \phi_2(x)$. Hence if $K(x_i, x_j) = K_1(x_i, x_j) \times K_2(x_i, x_j)$. then $K(x_i, x_j)$ can be written as $\phi(x_i)^T \phi(x_j)$ where $\phi(x) = \phi_1(x) \otimes \phi_2(x)$.