

A3 2.1

$$K(x, x') = c k_1(x, x')$$

The gram matrix of k_1 is K_1 , which is positive semi-definite

$$\text{for } \forall u, u^T K_1 u \geq 0$$

The gram matrix of K is $c K_1$

$$\text{for } \forall u, u^T c K_1 u \geq 0 \text{ since } c > 0$$

A3 2.2

$$K(x, x') = f(x) k_1(x, x') f(x')$$

$$k_1(x, x') = \phi_1(x)^T \phi_1(x')$$

$$K(x, x') = f(x) \phi_1(x)^T \phi_1(x') f(x')$$

$$\text{Let } \phi(x)^T = f(x) \phi_1(x)^T$$

$$\text{and } \phi(x') = \phi_1(x') f(x')$$

$$\therefore K(x, x') = \phi(x)^T \phi(x')$$

Therefore $K(x, x')$ is a valid kernel

A3 2.3

$$K(x, x') = k_1(x, x') + k_2(x, x')$$

Let the gram matrix for K be $K = K_1 + K_2$

Then $\forall u$,

$$u^T K u = u^T (K_1 + K_2) u$$

$$= \underbrace{u^T K_1 u}_{\geq 0} + \underbrace{u^T K_2 u}_{\geq 0}$$

$$\therefore u^T K u \geq 0$$

A3 2.4

$$K(x, x') = x^T \text{seu}(x')$$

$$\text{let } c^T = (1, 0, 0, \dots, 0)^T$$

$$c^T K c = x_1^T \text{seu}(x_1')$$

$$= x_1^T (-x_1)$$

$$= -1$$

K is not a valid kernel