

1 Kernel as a dot product in feature space

$$X = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad Y = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

$$\langle X, Y \rangle = x_1 y_1 + x_2 y_2$$

$$K(X, Y) = (\langle X, Y \rangle + 1)^2$$

$$= 1 + 2x_1 y_1 + 2x_2 y_2 + (x_1 y_1)^2 + (x_2 y_2)^2 + 2x_1 y_1 x_2 y_2$$

$$\phi(X) = \begin{bmatrix} 1 & \sqrt{2}x_1 & \sqrt{2}x_2 & (x_1)^2 & (x_2)^2 & \sqrt{2}x_1 x_2 \end{bmatrix}^T$$

$$K(X, Y) = (\langle X, Y \rangle + 1)^2 = \langle \phi(X), \phi(Y) \rangle$$