

3.2.1 $\forall x$, let $\phi(x) = \sqrt{2}$, then we have $k(x, y) = \langle \phi(x), \phi(y) \rangle = \sqrt{2} \cdot \sqrt{2} = 2$

2. for all $f: \mathbb{R}^d \rightarrow \mathbb{R}$, we can construct $W = [f(x^{(1)}), f(x^{(2)}), \dots, f(x^{(n)})]$ such that $K = W^T W$, and $\forall y \in \mathbb{R}^d$, we have $Y^T K Y = Y^T W^T W Y = (WY)^T (WY) \geq 0$

From what we have from 3.1.1 we show that k is positive semidefinite, then $k(x, y) = f(x) \cdot f(y)$ is a kernel for all $f: \mathbb{R}^d \rightarrow \mathbb{R}$

3. $k_1(x, y) = \langle \phi_1(x), \phi_1(y) \rangle$ $k_2(x, y) = \langle \phi_2(x), \phi_2(y) \rangle$

$$\begin{aligned} a k_1(x, y) + b k_2(x, y) &= \langle \sqrt{a} \phi_1(x), \sqrt{a} \phi_1(y) \rangle + \langle \sqrt{b} \phi_2(x), \sqrt{b} \phi_2(y) \rangle \\ &= \langle [\sqrt{a} \phi_1(x), \sqrt{b} \phi_2(x)], [\sqrt{a} \phi_1(y), \sqrt{b} \phi_2(y)] \rangle \end{aligned}$$

(properties of concatenation of feature maps)

Then we can let $\phi(x) = [\sqrt{a} \phi_1(x), \sqrt{b} \phi_2(x)]$

$$\Rightarrow k(x, y) = \cancel{a k_1(x, y)} + \cancel{b k_2(x, y)} = \langle \phi(x), \phi(y) \rangle$$

$$= \langle [\sqrt{a} \phi_1(x), \sqrt{b} \phi_2(x)], [\sqrt{a} \phi_1(y), \sqrt{b} \phi_2(y)] \rangle$$

$$= a k_1(x, y) + b k_2(x, y) \text{ is a kernel}$$