

that a valid feature map for this kernel can be defined coordinate-wise as

$$\Phi_{\mathbf{m}}(\mathbf{x}) = \sqrt{\frac{d!}{\prod_{i=1}^n [\mathbf{m}]_i!}} \prod_{i=1}^n [\mathbf{x}]_i^{[\mathbf{m}]_i} \quad (2.95)$$

for every $\mathbf{m} \in \mathbb{N}^n$, $\sum_{i=1}^n [\mathbf{m}]_i = d$ (i.e., every such $\mathbf{m}$ corresponds to one dimension of $\mathcal{H}$).

2.3 (Inhomogeneous Polynomial Kernel ••) Prove that the kernel (2.70) induces a feature map into the space of all monomials up to degree d . Discuss the role of c .

2.4 (Eigenvalue Criterion of Positive Definiteness •) Prove that a symmetric matrix is positive definite if and only if all its eigenvalues are nonnegative (see Appendix B).

2.5 (Dot Products are Kernels •) Prove that dot products (Definition B.7) are positive definite kernels.

2.6 (Kernels on Finite Domains ••) Prove that for finite $\mathcal{X}$, say $\mathcal{X} = \{x_1, \dots, x_m\}$, k is a kernel if and only if the $m \times m$ matrix $(k(x_i, x_j))_{ij}$ is positive definite.

2.7 (Positivity on the Diagonal •) From Definition 2.5, prove that a kernel satisfies $k(x, x) \geq 0$ for all $x \in \mathcal{X}$.

2.8 (Cauchy-Schwarz for Kernels ••) Give an elementary proof of Proposition 2.7.

Hint: start with the general form of a symmetric 2×2 matrix, and derive conditions for its coefficients that ensure that it is positive definite.

2.9 (PD Kernels Vanishing on the Diagonal •) Use Proposition 2.8 to prove that a kernel satisfying $k(x, x) = 0$ for all $x \in \mathcal{X}$ is identically zero.

How does the RKHS look in this case? Hint: use (2.31).

2.10 (Two Kinds of Positivity •) Give an example of a kernel which is positive definite according to Definition 2.5, but not positive in the sense that $k(x, x') \geq 0$ for all x, x' .

Give an example of a kernel where the contrary is the case.

2.11 (General Coordinate Transformations •) Prove that if $\sigma : \mathcal{X} \rightarrow \mathcal{X}$ is a function, and $k(x, x')$ is a kernel, then $k(\sigma(x), \sigma(x'))$ is a kernel, too.

2.12 (Positivity on the Diagonal •) Prove that positive definite kernels are positive on the diagonal, $k(x, x) \geq 0$ for all $x \in \mathcal{X}$. *Hint: use $m = 1$ in (2.15).*

2.13 (Symmetry of Complex Kernels ••) Prove that complex-valued positive definite kernels are symmetric (2.18).

2.14 (Real Kernels vs. Complex Kernels •) Prove that a real matrix satisfies (2.15) for all $c_i \in \mathbb{C}$ if and only if it is symmetric and it satisfies (2.15) for real coefficients c_i .

Hint: decompose each c_i in (2.15) into real and imaginary parts.