

Weekly Exercises 7

Room: 02.09.023

Wed, 10.06.2015, 14:15-15:45

Submission deadline: Tue, 09.06.2015, 23:59 to windheus@in.tum.de

Please send in only Latex-PDF. If you have hand-written solutions, please hand them in during the lecture.

Heat Kernel

Recall the definition of the *heat kernel* from the lecture. Given a shape \mathcal{S} and time parameter $t \in \mathbb{R}_{\geq 0}$, the heat kernel k_t is defined by

$$k_t(x, y) = \sum_i \exp(-\lambda_i t) \phi_i(x) \phi_i(y)$$

for any two points $x, y \in \mathcal{S}$, where $\lambda_i \in \mathbb{R}_{\geq 0}$, $\phi_i : \mathcal{S} \rightarrow \mathbb{R}$ are the eigenvalues and eigenfunctions of the Laplace-Beltrami operator, respectively.

Exercise 1 (One Point). Show that the heat kernel satisfies the properties of a *diffusion kernel*:

1. $\forall x, y \in \mathcal{S} : k_t(x, y) \geq 0$ (non-negativity),
2. $\forall x, y \in \mathcal{S} : k_t(x, y) = k_t(y, x)$ (symmetry),
3. $\int_{\mathcal{S}} \int_{\mathcal{S}} (k_t(x, y))^2 dx dy < \infty$ (square integrability),
4. $\int_{\mathcal{S}} \int_{\mathcal{S}} k_t(x, y) f(x) f(y) dx dy \geq 0$ for any $f : \mathcal{S} \rightarrow \mathbb{R}$ (positive semi-definiteness),
5. $\int_{\mathcal{S}} k_t(x, y) dy = 1$ for any $x \in \mathcal{S}$ (positive semi-definiteness).