## 1 Notation

The notation used throughout this thesis is summarized below

- *x*: A scalar
- *x*: A vector
- **X** : A matrix
- $x_i$ : The *i*th element of a vector x
- $X_{ij}$ : The jth element in the ith row of matrix X
- $\mathbb{R}$ : The set of real numbers
- $\mathbb{R}^n$ : The set of *n*-dimensional vectors of real numbers
- $\mathbb{R}^{n \times m}$ : The set of  $n \times m$ -dimensional matrices of real numbers, where n is the amount of rows and m is the amount of columns
- | · |: Cardinality or absolute value
- $\nabla_x f$ : Gradient of f with respect to x
- $\frac{\partial y}{\partial x}$ : Partial derivative of y with respect to x
- $\mathcal{O}$ : Big O-notation
- ①: Element-wise multiplication
- $\mathcal{N}\left(\mu,\sigma^2\right)$ : Normal/Gaussian distribution with mean  $\mu$  and standard deviation  $\sigma^2$
- D(a, b): Arbitrary distance function between a and b