Notation

Unbolded x represents a real number, $\mathbf{x}$ represents a vector, and $\mathbf{X}$ represents a matrix. A individual element of a vector, will be denoted with a subscript and without boldface. For example, the ith element of a vector $\mathbf{x}$ is denoted as x_i. A bold lower-case number with an index such as $\mathbf{x}_j$ represents a particular row of matrix $\mathbf{X}$.

Symbol	Description
$\mathbf{h}(\mathbf{x})$	A feature vector.
$\mathcal{O}(\cdot)$	The big-O asymptotic complexity of an algorithm.
$A \otimes B$	The Kronecker product of matrices A and B.
$\boldsymbol{f}$	A function represented as an infinite-dimensional vector.
SE	The squared-exponential kernel, also known as the radial-basis function (RBF) kernel, or Gaussian kernel.
RQ	The rational-quadratic kernel.
Per	The periodic kernel.
Lin	The linear kernel.
WN	The white-noise kernel.
C	The constant kernel.
$k_1 + k_2$	Addition of kernels, shorthand for: $k_1(x, x') + k_2(x, x')$
$k_1 \times k_2$	Multiplication of kernels, shorthand for: $k_1(x, x') \times k_2(x, x')$
$k(\mathbf{X}, \mathbf{X})$	the Gram matrix, whose i, jth element is given by $k(\mathbf{x}_i, \mathbf{x}_j)$.