

# 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  $i$ th 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 $B$ .
SE	The squared-exponential kernel, also known as the radial-basis function (RBF) kernel, or the Gaussian kernel.
RQ	The rational-quadratic kernel.
Per	The periodic kernel.
Lin	The linear kernel.
WN	The white-noise kernel.
C	The constant kernel.
$\sigma$	The changepoint kernel, $\sigma(x, x') = \sigma(x)\sigma(x')$ , where $\sigma(x)$ is a sigmoidal function such as the logistic function.
$k_1 + k_2$	Addition of kernels, shorthand for $k_1(x, x') + k_2(\mathbf{x}, \mathbf{x}')$
$k_1 \times k_2$	Multiplication of kernels, shorthand for $k_1(\mathbf{x}, \mathbf{x}') \times k_2(\mathbf{x}, \mathbf{x}')$
$k(\mathbf{X}, \mathbf{X})$	the Gram matrix, whose $i, j$ th element is given by $k(\mathbf{x}_i, \mathbf{x}_j)$ .
$\mathbf{K}$	Shorthand for the Gram matrix $k(\mathbf{X}, \mathbf{X})$
$\mathbf{f}(\mathbf{X})$	A vector of function values, whose $i$ th element is given by $f(\mathbf{x}_i)$ .