Symbols defined in khermisc

General symbols

Symbol	Name	Definition
a := b	left hand side definition: a is defined by b	a \ldef b
a =: b	right hand side definition: b is defined by a	a \rdef b

Symbols in option sets

Symbol	Name	Definition
\mathbb{N}	natural numbers	\N
$\mathbb Z$	integers	\Z
\mathbb{Q}	rational numbers	\ Q
\mathbb{R}	real numbers	\R
$\overline{\mathbb{R}}$	extended real numbers	\Rbar
\mathbb{C}	complex numbers	\C
$\mathcal{P}(E)$	power set of E	\PowerSet(E)

Symbols in option real

Symbol	Name	Definition
e	Euler's number	\e
arg min	arg min	\argmin
arg max	arg max	\argmax
x	absolute value of x	\abs{x}
d	straight differential for integrals and derivatives	\d
x	norm of x	$\operatorname{norm}\{x\}$
$ x _{L^2}$	norm of x with subscript	$\operatorname{norm}\{x\}\{L^2\}$
vol	volume operator	\vol
$\operatorname{vol}\left(A\right)$	volume of A	\vol{A}
$\mathbb{1}_A$	indicator function of set A	$\inf\{A\}$
$\mathbb{1}_{A}\left(x\right)$	indicator function of A evaluated at $x \in \mathbb{R}$	$\inf\{A\}\{x\}$
$\lfloor x \rfloor$	largest integer smaller than x	\floor{x}
$\lceil x \rceil$	smallest integer larger than x	$\cit {x}$
sinc	sinc function $\operatorname{sinc}(x) = \sin(x)/x$	\sinc
0	small oh	\landau
\mathcal{O}	big oh	\Landau

Symbols in option complex

Symbol	Name	Definition
i	imaginary unit	\iu

Re	real part of imaginary number	\re
$\operatorname{Re}\left(z\right)$	real part of imaginary number z	$re{z}$
Im	imaginary part of imaginary number	$\int m$
$\operatorname{Im}(z)$	imaginary part of imaginary number z	$\lim\{z\}$

Symbols in option measure

Symbol	Name	Definition
D	Dynkin system	\Dynkin
au	topology	\Topology
$\mathscr{B}(\mathbb{R})$	Borel sigma algebra	\Borel(\R)
λ	Lebesgue measure	\leb
$f_{\sharp}\mu$	push forward measure of μ under f	$\pfm{\mu}{f}$
d	metric symbol	${}{}$
d_X	metric on X	${X}$
$d_X(x, y)$	metric on X of x and y	$\mbox{metric}\{x\}\{y\}\{X\}$
d(x, y)	metric of x and y	$\mbox{metric}\{x\}\{y\}$

Symbols in option prob

Symbol	Name	Definition
$X \!\!\perp \!\!\!\perp \!\!\!\perp \!\!\!\!\perp Y$	X is independent of Y	X \indep Y
Ω	Probability space	\PSpace
\mathscr{F}	Sigma algebra based on letter F	\SigAlgF
$X_n \xrightarrow{d} X$	X_n converges to X in distribution	$X_n \in X$
$X_n \xrightarrow{a.s.} X$	X_n converges to X almost surly	$X_n \setminus as X$
$X_n \xrightarrow{p.s.} X$	X_n converges to X presque sûrement	X_n \ps X
$X_n \xrightarrow{L^p} X$	X_n converges to X in L^p	$X_n \in X_1$
$X_n \xrightarrow{\mathbb{P}} X$	X_n converges to X in probability	X_n \inprob X
$X \stackrel{d}{=} Y$	X is equal to Y in distribution	X \eqindist Y
$X\stackrel{a.s.}{=} Y$	X is equal to Y almost surly	X \eqas Y
$X \stackrel{a.s.}{\neq} Y$	X is not equal to Y almost surly	X \neqas Y
$X \stackrel{p.s.}{=} Y$	X is equal to Y presque sûrement	X \eqps Y
$X \stackrel{p.s.}{\neq} Y$	X is not equal to Y presque sûrement	X \neqps Y
$o_{a.s.}$	little oh almost surly	\landauAS
$\mathcal{O}_{a.s.}$	big oh almost surly	\LandauAS
$o_{\mathbb{P}}$	little oh in probability	\landauP
$\mathcal{O}_{\mathbb{P}}$	big oh in probability	\LandauP
cov	covariance operator	\cov
cov[X,X]	covariance of X	\cv{X}
cov[X,Y]	covariance of X and Y	$\cv{X}{Y}$
corr	correlation operator	\corr

corr[X, X]	correlation of X	\corr{X}
$\operatorname{corr}\left[X,Y\right]$	correlation of X and Y	\corr{X}{Y}
var	variance operator	\var
$\operatorname{var}\left[X\right]$	variance of X	\var{X}
sd	standard deviation operator	\sd
$\operatorname{sd}\left[X\right]$	standard deviation of X	\sd{X}
\mathbb{P}	probability measure	\Prob
$\mathbb{P}\left(A\right)$	probability measure of event A	\Prob{A}
\mathbb{P}_X	probability measure of X	{X}
$\mathbb{P}_X(A)$	probability measure of X for event A	\Prob{A}{X}
$\mathbb E$	expectation operator	\Exp
$\mathbb{E}\left[X\right]$	expectation of X	\Exp{X}
\mathbb{E}_F	expectation with respect to F	${F}$
$\mathbb{E}_F\left[X ight]$	expectation of X with respect to F	$\Exp{X}{F}$
med	median operator	\median
$\operatorname{med}\left[X\right]$	median of X	$\mbox{median}\{X\}$

Symbols in option bold

Symbol	Name	Definition
$oldsymbol{A}$	bold A	\bA
B	bold B	\bB

Symbols in option cal

Symbol	Name	Definition
$\mathcal A$	calligraphy A	\calA
${\cal B}$	calligraphy B	\calB
$\mathcal C$	calligraphy C	\calC
${\cal D}$	calligraphy D	\calD
${\cal E}$	calligraphy E	$\c l$
${\mathcal F}$	calligraphy F	$\c $
${\cal G}$	calligraphy G	\calG
${\cal H}$	calligraphy H	\calH
${\mathcal I}$	calligraphy I	\calI
${\cal J}$	calligraphy J	\calJ
$\mathcal K$	calligraphy K	$\c $
${\cal L}$	calligraphy L	\call
$\mathcal M$	calligraphy M	$\c $
$\mathcal N$	calligraphy N	$\c N$
\mathcal{O}	calligraphy O	\ca10
${\cal P}$	calligraphy P	\calP
$\mathcal Q$	calligraphy Q	\calQ
${\cal R}$	calligraphy R	$\c lR$
${\mathcal S}$	calligraphy S	\calS

 \mathcal{T} calligraphy T \calT \mathcal{U} calligraphy U \calU \mathcal{V} calligraphy V \calV \mathcal{W} calligraphy W \calW \mathcal{X} calligraphy X \calX \mathcal{Y} calligraphy Y \calY \mathcal{Z} calligraphy Z \calZ calligraphy a \cala calligraphy b \calb calligraphy c \calc calligraphy d \cald calligraphy e \cale calligraphy f \c calligraphy g \calg calligraphy h \c calligraphy i \cali calligraphy j \calj calligraphy k \calk calligraphy l \call calligraphy m \calm calligraphy n \c aln calligraphy o \calo calligraphy p \calp calligraphy q \calq calligraphy r \calr calligraphy s \cals calligraphy t \calt calligraphy u \calu calligraphy v \calv calligraphy w \calw calligraphy x \calx calligraphy y \caly y calligraphy z \calz

Symbols in option laws

Symbol	Name	Definition
Unif	law of the uniform distribution	\label{lunif}
$\mathcal N$	law of the normal distribution	\lnorm
Pois	law of the Poisson distribution	\label{lpois}
Binom	law of the binomial distribution	$\$ lbin
Exp	law of the exponential distribution	\label{lexp}
Ber	law of the Bernoulli distribution	\lber
t	law of the student t distribution	\lt