# Symbols defined in khermisc

### General symbols

$\mathbf{Symbol}$	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

$\mathbf{Symbol}$	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

$\mathbf{Symbol}$	Name	Definition
e	Euler's number	\e
argmin	arg min	\argmin
argmax	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 $A$	$\operatorname{Vol}\{A\}$
$\mathbb{1}_A$	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 $x$	$\cite{x}$
$\operatorname{sinc}$	sinc function $\operatorname{sinc}(x) = \sin(x)/x$	\sinc
0	small o	\landau
$\mathcal{O}$	big O	\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 $z$	$re{z}$
$\operatorname{Im}$	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
$\mathscr{D}$	Dynkin system	\Dynkin
au	topology	\Topology
$\mathscr{B}(\mathbb{R})$	Borel sigma algebra	\Borel(\R)
$\lambda$	Lebesgue measure	\leb
$f_{\sharp}\mu$	push forward measure of $\mu$ under $f$	$\pfm{\mu}{f}$
d	metric symbol	${}{}$
$\mathrm{d}_X$	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

$\mathbf{Symbol}$	Name	Definition
$X \! \perp \!\!\! \perp \!\!\! \perp \!\!\! Y$	X is independent of $Y$	X \indep Y
$\Omega$	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 surely	$X_n \setminus as X$
$X_n \xrightarrow{p.s.} X$	$X_n$ 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	<pre>X_n \inprob X</pre>
$X \stackrel{d}{=} Y$	X is equal to $Y$ in distribution	X \eqindist Y
$X\stackrel{a.s.}{=} Y$	X is equal to $Y$ almost surely	X \eqas Y
$X \stackrel{a.s.}{\neq} Y$	X is not equal to $Y$ almost surely	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 o almost surely	\landauAS
$\mathcal{O}_{a.s.}$	big O almost surely	\LandauAS
$o_{\mathbb{P}}$	little o in probability	\landauP
$\mathcal{O}_{\mathbb{P}}$	big O 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}
$\operatorname{sd}$	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 $X$	$\P \$
$\mathbb{P}_{X}\left(A\right)$	probability measure of $X$ for event $A$	$\P \A$
$\mathbb E$	expectation operator	\Exp
$\mathbb{E}\left[X ight]$	expectation of $X$	$\Exp{X}$
$\mathbb{E}_F$	expectation with respect to $F$	${F}$
$\mathbb{E}_F\left[X\right]$	expectation of $X$ with respect to $F$	$\Exp{X}{F}$
$\operatorname{med}$	median operator	\median
$\operatorname{med}\left[X\right]$	median of $X$	$\mbox{median}\{X\}$

### Symbols in option bold

Bold symbols for the Latin and Greek alphabet. Bold symbols basically follow the pattern \b+LETTER. However, for some symbols this pattern leads to already reserved keywords. For bold  $f,\ m$  and  $\eta$  we therefore have \bbf, \bbm and \bfeta.

$\mathbf{Symbol}$	Name	Definition
$oldsymbol{A}$	bold A	\bA
$\boldsymbol{B}$	bold B	\bB
$oldsymbol{C}$	bold C	\bC
D	bold D	\bD
$oldsymbol{E}$	bold E	\bE
$oldsymbol{F}$	bold F	\bF
$oldsymbol{G}$	bold G	\bG
H	bold H	\bH
I	bold I	\bI
$oldsymbol{J}$	bold J	\bJ
$oldsymbol{K}$	bold K	\bK
$oldsymbol{L}$	bold L	\bL
$oldsymbol{M}$	bold M	\bM
$oldsymbol{N}$	bold N	\bN
o	bold O	\b0
$\boldsymbol{P}$	bold P	\bP
$oldsymbol{Q}$	bold Q	\bQ
$oldsymbol{R}$	bold R	\bR
$oldsymbol{S}$	bold S	\bS
$oldsymbol{T}$	bold T	\bT
$oldsymbol{U}$	bold U	\bU

```
V
                 bold V
                                             \bV
W
                 bold W
                                             \bW
\boldsymbol{X}
                 bold X
                                             \bX
\boldsymbol{Y}
                 bold Y
                                             \bY
\boldsymbol{Z}
                 bold Z
                                             \bZ
                 bold a
                                             \ba
\boldsymbol{a}
                 bold b
\boldsymbol{b}
                                             \bb
                 bold\ c
                                             \bc
\boldsymbol{c}
                 bold d
\boldsymbol{d}
                                             \bd
                 bold e
                                             \be
\boldsymbol{e}
\boldsymbol{f}
                 bold f
                                             \bbf
                 bold g
                                             \bg
\boldsymbol{g}
\boldsymbol{h}
                 bold h
                                             \bh
\boldsymbol{i}
                 bold i
                                             \bi
\boldsymbol{j}
                 bold j
                                             \bj
\boldsymbol{k}
                 bold k
                                             \bk
\boldsymbol{l}
                 bold l
                                             \bl
                 bold\ m
                                             \bbm
m
                 bold\ n
                                             \bn
\boldsymbol{n}
                 bold o
                                             \bo
o
                 bold p
                                             \bp
\boldsymbol{p}
                 bold q
\boldsymbol{q}
                                             \bq
                 bold\ r
                                             \br
\boldsymbol{r}
                 \rm bold\ s
s
                                             \bs
                 bold t
                                             \bt
\boldsymbol{t}
                 bold u
\boldsymbol{u}
                                             \bu
                 bold v
                                             \bv
\boldsymbol{v}
                 bold w
                                             \bw
\boldsymbol{w}
                 \operatorname{bold}\, x
                                             \bx
\boldsymbol{x}
                 bold y
                                             \by
\boldsymbol{y}
                 bold\ z
\boldsymbol{z}
                                             \bz
\alpha
                 bold alpha
                                             \balpha
\boldsymbol{\beta}
                 bold beta
                                             \bbeta
\gamma
                 bold gamma
                                             \bgamma
\Gamma
                 bold Gamma
                                             \bGamma
\boldsymbol{\delta}
                 bold delta
                                             \bdelta
\Delta
                 bold Delta
                                             \bDelta
                 bold epsilon
\epsilon
                                             \bepsilon
                 bold varepsilon
                                             \bvarepsilon
\varepsilon
\zeta
                 bold zeta
                                             \bzeta
                 bold eta
\eta
                                             \bfeta
\dot{\theta}
                 bold theta
                                             \btheta
\boldsymbol{\vartheta}
                 bold vartheta
                                             \bvartheta
Θ
                 bold Theta
                                             \bTheta
                 bold iota
                                             \biota
\iota
                 bold kappa
\kappa
                                             \bkappa
```

$\lambda$	bold lambda	\blambda
$\Lambda$	bold Lambda	\bLambda
$\mu$	bold mu	\bmu
$\nu$	bold nu	\bnu
ξ	bold xi	\bxi
Ξ	bold Xi	\bXi
$\pi$	bold pi	\bpi
Π	bold pi	\bPi
$\rho$	bold rho	\brho
$\varrho$	bold varrho	\bvarrho
$\sigma$	bold sigma	\bsigma
$oldsymbol{\Sigma}$	bold Sigma	\bSigma
au	bold tau	\btau
$oldsymbol{v}$	bold upsilon	\bupsilon
Υ	bold Upsilon	\bUpsilon
$oldsymbol{\phi}$	bold phi	\bphi
arphi	bold varphi	\bvarphi
$\Phi$	bold Phi	\bPhi
$\chi$	bold chi	\bchi
$oldsymbol{\psi}$	bold psi	\bpsi
$\Psi$	bold Psi	\bPsi
$\omega$	bold omega	\bomega
$\Omega$	bold Omega	\bOmega

### Symbols in option cal

Calligraphic letter for the Latin alphabet. Calligraphic symbols follow the pattern  $\c letter$ 

$\mathbf{Symbol}$	Name	Definition
$\mathcal{A}$	calligraphy A	\calA
$\mathcal B$	calligraphy B	\calB
$\mathcal{C}$	calligraphy C	\calC
$\mathcal{D}$	calligraphy D	\calD
${\cal E}$	calligraphy E	\calE
${\mathcal F}$	calligraphy F	\calF
$\mathcal G$	calligraphy G	\calG
${\cal H}$	calligraphy H	\calH
${\cal I}$	calligraphy I	\calI
${\cal J}$	calligraphy J	\calJ
$\mathcal{K}$	calligraphy K	\calK
$\mathcal L$	calligraphy L	\calL
$\mathcal{M}$	calligraphy M	\calM
$\mathcal{N}$	calligraphy N	\calN
$\mathcal{O}$	calligraphy O	\cal0
${\cal P}$	calligraphy P	\calP

$\mathcal Q$	calligraphy Q	\calQ
$\mathcal R$	calligraphy R	\calR
${\cal S}$	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
a	calligraphy a	\cala
b	calligraphy b	\calb
c	calligraphy c	\calc
d	calligraphy d	\cald
e	calligraphy e	\cale
f	calligraphy f	\calf
g	calligraphy g	\calg
h	calligraphy h	\calh
i	calligraphy i	\cali
j	calligraphy j	\calj
k	calligraphy k	\calk
l	calligraphy l	\call
m	calligraphy m	\calm
n	calligraphy n	\caln
0	calligraphy o	\calo
p	calligraphy p	\calp
g	calligraphy q	\calq
r	calligraphy r	\calr
3	calligraphy s	\cals
t	calligraphy t	\calt
u	calligraphy u	\calu
v	calligraphy v	\calv
w	calligraphy w	\calw
x	calligraphy x	\calx
y	calligraphy y	\caly
x	calligraphy z	\calz

# Symbols in option laws

$_{\text{Symbol}}$	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	$\$
Exp	law of the exponential distribution	\lexp

$\operatorname{Ber}$	law of the Bernoulli distribution	\lber
t	law of the student t distribution	\lt