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

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	$\operatorname{L^2}{x}$
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 $x \in \mathbb{R}$	$\inf[x]{A}$
$\lfloor x \rfloor$	largest integer smaller than x	\floor{x}
$\lceil x \rceil$	smallest integer larger than x	\cite{x}
sinc	sinc function $\operatorname{sinc}(x) = \sin(x)/x$	\sinc
0	small o	\landau
\mathcal{O}	big O	\Landau

Symbols in option complex

\mathbf{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	$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $
$\operatorname{Im}(z)$	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)
λ	Lebesgue measure	\leb
$f_{\sharp}\mu$	push forward measure of μ under f	$\pfm{\mu}{f}$
d	metric symbol	\metric
d_X	metric on X	\metric[][][X]
$d_X(x, y)$	metric on X of x and y	\metric[x][y][X]
d(x, y)	metric of x and y	\metric[x][y]

Symbols in option prob

\mathbf{Symbol}	Name	Definition
$X \! \perp \!\!\! \perp \!\!\! \perp \!\!\! Y$	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 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	\cov[X]
cov[X,Y]	covariance of X and Y	\cov[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	<pre>\var[X]</pre>
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	\Prob[][X]
$\mathbb{P}_{X}\left(A\right)$	probability measure of X for event A	\Prob[A][X]
\mathbb{E}	expectation operator	\Exp
$\mathbb{E}\left[X ight]$	expectation of X	\Exp[X]
\mathbb{E}_F	expectation with respect to F	\Exp[][F]
$\mathbb{E}_F\left[X\right]$	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

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 η we therefore have \bbf, \bbm and \bfeta.

Symbol	Name	Definition
$oldsymbol{A}$	bold A	\bA
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
\boldsymbol{J}	bold J	\bJ
$oldsymbol{K}$	bold K	\bK
$oldsymbol{L}$	bold L	\bL
$oldsymbol{M}$	bold M	\bM
$oldsymbol{N}$	bold N	\bN
\boldsymbol{O}	bold O	\b0
P	bold P	\bP
$oldsymbol{Q}$	bold Q	\bQ
R	bold R	\bR
$oldsymbol{S}$	bold S	\bS
$oldsymbol{T}$	bold T	\bT
$oldsymbol{U}$	bold U	\bU

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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
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λ	bold lambda	\blambda
Λ	bold Lambda	\bLambda
μ	bold mu	\bmu
ν	bold nu	\bnu
ξ	bold xi	\bxi
Ξ	bold Xi	\bXi
π	bold pi	\bpi
Π	bold pi	\bPi
ρ	bold rho	\brho
ϱ	bold varrho	\bvarrho
σ	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
Φ	bold Phi	\bPhi
χ	bold chi	\bchi
$oldsymbol{\psi}$	bold psi	\bpsi
Ψ	bold Psi	\bPsi
ω	bold omega	\bomega
Ω	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
${\mathcal I}$	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
${\mathcal P}$	calligraphy P	\calP

$\mathcal Q$	calligraphy Q	\calQ
$\mathcal R$	calligraphy R	\calR
${\mathcal S}$	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
a	calligraphy a	\cala
l	calligraphy b	\calb
	calligraphy c	\calc
c 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
o	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
ν	calligraphy v	\calv
w	calligraphy w	\calw
x	calligraphy x	\calx
y	calligraphy y	\caly
x	calligraphy z	\calz

Symbols in option laws

Symbols for probability laws follow a R type syntax \label{law} 1+NAME.

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	\lpois
Binom	law of the binomial distribution	\lbin

Exp	law of the exponential distribution	\lexp
Ber	law of the Bernoulli distribution	\lber
t	law of the student t distribution	\lt