

1 Probability

$\Pr(\cdot)$	<code>\Pr</code>	probability
$E(\cdot)$	<code>\E</code>	expectation
$E(\cdot \cdot)$	<code>\E()</code>	conditional expectation
$\text{var}(\cdot)$	<code>\var</code>	variance (matrix)
$\text{cov}(\cdot, \cdot)$	<code>\cov</code>	covariance (matrix)
$\text{corr}(\cdot, \cdot)$	<code>\corr</code>	correlation (matrix)

2 Inference

\sim	<code>\distr</code>	is distributed as
$\overset{a}{\sim}$	<code>\adistr</code>	is asymptotically distributed as
$L(\boldsymbol{\theta})$	<code>\L(\vtheta)</code>	likelihood function
$\ell(\boldsymbol{\theta})$	<code>\elll</code>	log-likelihood function
$\mathcal{H}(\boldsymbol{\theta})$	<code>\Hesmat</code>	Hessian matrix
\mathcal{I}	<code>\Infmat</code>	(Fisher) information matrix
\xrightarrow{p}	<code>\pto</code>	converges in probability
\xrightarrow{d}	<code>\dto</code>	converges in distribution
plim	<code>\plim</code>	probability limit

3 Matrix Algebra

\boldsymbol{a}	<code>\va</code>	vector
$\boldsymbol{\beta}$	<code>\vbeta</code>	vector with greek letter
\boldsymbol{A}	<code>\mA</code>	matrix
$\boldsymbol{\Omega}$	<code>\mOmega</code>	matrix with greek letter