Notation	Meaning
$\mathcal{A}$	$\sigma - Algebra$
$\mathcal{B}(\mathbb{R}^n)$	Borel $\sigma - Algebra$ over $\mathbb{R}^n$
P	Probability measure
$\mathbf{x}, \mathbf{y}, \mathbf{z}, ...$	random variables and vectors
$p_{\hat{\theta}}(\cdot)$	pdf and pmd parameterized by θ
Θ	parameter space
$\mathcal{F}_{p_{\mathbf{x}}}$	parametric family of density $p_{\mathbf{x}}$
Σ	covariance matrix