

Symbol	Description
\mathcal{X}	support of variable X
\mathcal{Y}	support of variable Y
$P(X)$	distribution of X
$P(x)$	probability of $X = x$
$P(X, Y)$	joint distribution of (X, Y)
$P(Y X)$	conditional distribution of Y given X
$P(Y x)$	conditional distribution of Y given $X = x$
$ \cdot $	cardinality of a set