## latex-math Macros

compiled: 2025-03-20

Latex macros like  $\frac{\#1}{\#2}$  with arguments are displayed as  $\frac{\#1}{\#2}$ .

Note that macro declarations may only span a single line to be displayed correctly in the below tables.

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## basic-math

Macro	Notation	Comment
\N	N	N, naturals
\Z	$\mathbb{Z}$	Z, integers
\ <u>Q</u>	Q	Q, rationals
\R	$\mathbb{R}$	R, reals
\C	$\mathbf{C}$	C, complex
\continuous	$\mathcal{C}$	C, space of continuous functions
\M	$\mathcal{M}$	machine numbers
\epsm	$\epsilon_m$	maximum error
\setzo	$\{0, 1\}$	set 0, 1
\setmp	$\{-1, +1\}$	set -1, 1
\unitint	[0, 1]	unit interval
\xt	$ ilde{x}$	x tilde
\argmin	$rg \min$	argmin
\argmax	arg max	argmax
\argminlim	arg min	argmin with limits
\argmaxlim	arg max	argmax with limits
\sign	$\operatorname{sign}$	sign, signum
\I	I	I, indicator
\order	$\mathcal{O}$	O, order
\big0	$\mathcal{O}$	Big-O Landau
\littleo	0	Little-o Landau
\pd	$\frac{\partial \#1}{\partial \#2}$	partial derivative
\floorlr	#1	floor
\ceillr	[#1]	ceiling
\indep	<u> </u>	independence symbol
\sumin	$\sum_{i=1}^{n}$	summation from $i=1$ to n
\sumim	$\sum_{i=1}^{m}$	summation from $i=1$ to m
\sumjn	$\sum_{j=1}^{n}$	summation from $j=1$ to p
\sumjp	$ \coprod_{i=1}^{n} \sum_{i=1}^{n} \sum_{j=1}^{n} \sum_{j=1}^{p} \sum_{k=1}^{g} \sum_{j=1}^{g} \sum_{k=1}^{M} \sum_{j=1}^{M} \sum_{k=1}^{M} \sum_{$	summation from $j=1$ to p
\sumik	$\sum_{i=1}^{k}$	summation from $i=1$ to $k$
\sumkg	$\sum_{k=1}^{g}$	summation from k=1 to g
\sumjg	$\sum_{j=1}^{g}$	summation from j=1 to g
\summM	$\sum_{m=1}^{M}$	summation from m=1 to M $$

\meanin	$\frac{1}{n} \sum_{i=1}^{n}$	mean from i=1 to n
\meanim	$\frac{1}{m}\sum_{i=1}^{m}$	mean from $i=1$ to n
\meankg	$\frac{1}{g} \sum_{k=1}^{g}$	mean from $k=1$ to g
\meanmM	$\frac{1}{M} \sum_{m=1}^{M}$	mean from m=1 to M $$
\prodin	$\prod_{i=1}^{n}$	product from $i=1$ to n
\prodkg	$ \begin{array}{c} 1 \\ i = 1 \\ 1 \\ k = 1 \end{array} $	product from $k=1$ to g
\prodjp	$\prod_{j=1}^{p}$	product from $j=1$ to p
\one	1	1, unitvector
\zero	0	0-vector
\id	I	I, identity
\diag	diag	diag, diagonal
\trace	$\operatorname{tr}$	tr, trace
\spn	span	span
\scp	$\langle \#1, \#2 \rangle$	<.,.>, scalarproduct
\mat	(#1)	short pmatrix command
\Amat	$\hat{\mathbf{A}}$	matrix A
\Deltab	$oldsymbol{\Delta}$	error term for vectors
<b>\</b> P	${\mathbb P}$	P, probability
\E	${ m I}\!{ m E}$	E, expectation
\var	Var	Var, variance
\cov	Cov	Cov, covariance
\corr	Corr	Corr, correlation
\normal	$\mathcal{N}$	N of the normal distribution
\iid	$\overset{i.i.d}{\sim}$	dist with i.i.d superscript
\distas	#1 ~	is distributed as

## basic-ml

Macro	Notation	Comment
\Xspace	$\mathcal{X}$	X, input space
\Yspace	$\mathcal{Y}$	Y, output space
\Zspace	$\mathcal{Z}$	Z, space of sampled datapoints
\nset	$\{1,\ldots,n\}$	set from 1 to n
\pset	$\{1,\ldots,p\}$	set from 1 to p
\gset	$\{1,\ldots,g\}$	set from 1 to g
\Pxy	$\mathbb{P}_{xy}$	P_xy
\Exy	$\mathbb{E}_{xy}$	E_xy: Expectation over random variables xy
\xv	x	vector x (bold)
\xtil	$\tilde{\mathbf{x}}$	vector x-tilde (bold)
\yv	y	vector y (bold)
\xy	$(\mathbf{x}, y)$	observation $(x, y)$
\xvec	$(x_1,\ldots,x_p)^{ op}$	(x1,, xp)
\Xmat	X	Design matrix
\allDatasets	$\mathbb{D}$	The set of all datasets
\allDatasetsn	$\mathbb{D}_n$	The set of all datasets of size n
\D	$\mathcal D$	D, data
\Dn	$\mathcal{D}_n$	D_n, data of size n
\Dtrain	$\mathcal{D}_{ ext{train}}$	D_train, training set
\Dtest	$\mathcal{D}_{ ext{test}}$	D_test, test set
\xyi	$\left(\mathbf{x}^{(\#1)}, y^{(\#1)}\right)$	$(x^i, y^i)$ , i-th observation
\Dset	$((\mathbf{x}^{(1)}, y^{(1)}), \dots, (\mathbf{x}^{(n)}, y^{(n)}))$	$\{(x1,y1)\},, (xn,yn)\}, data$
\defAllDatasetsn	$(\mathcal{X} \times \mathcal{Y})^n$	Def. of the set of all datasets of size n
\defAllDatasets	$\bigcup_{n\in\mathbb{N}} (\mathcal{X}\times\mathcal{Y})^n$	Def. of the set of all datasets
\xdat	$egin{aligned} igcup_{n \in \mathbb{N}} (\mathcal{X}  imes \mathcal{Y})^n \ ig\{ \mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)} ig\} \ ig\{ \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n)} ig\} \end{aligned}$	$\{x1,, xn\}$ , input data
\ydat	$\left\{\mathbf{y}^{(1)},\ldots,\mathbf{y}^{(n)} ight\}_{\!\!\!\perp}$	$\{y1,, yn\}$ , input data
\yvec	$\left(y^{(1)},\ldots,y^{(n)}\right)^{\top}$	(y1,, yn), vector of outcomes
\greekxi	$\mathbf{x}^{(i)}$	Greek letter xi
\xi	$\mathbf{x}^{(\#1)}$	$x^i$ , i-th observed value of $x$
\yi	$y^{(\#1)}$	y^i, i-th observed value of y
\xivec	$\left(x_1^{(i)},\ldots,x_p^{(i)}\right)^{ op}$	(x1^i,, xp^i), i-th observation vector
\xj	$\hat{\mathbf{x}}_{j}$	$x_j$ , j-th feature
\xjvec	$\left(x_j^{(1)},\dots,x_j^{(n)} ight)$	$(x^1_j,, x^n_j)$ , j-th feature vector
\phiv	$\phi$	Basis transformation function phi
\phixi	$\phi^{(i)}$	Basis transformation of xi: $phi^i := phi(xi)$
\lamv	$\lambda$	lambda vector, hyperconfiguration vector
\Lam	$\Lambda$	Lambda, space of all hpos
\preimageInducer	$\left(\bigcup_{n\in\mathbb{N}}(\mathcal{X}\times\mathcal{Y})^n\right) imes\Lambda$	Set of all datasets times the hyperparameter space
\preimageInducerShort	$\mathbb{D}  imes \Lambda$	Set of all datasets times the hyperparameter space
\ind	${\cal I}$	Inducer, inducing algorithm, learning algorithm

\ftrue	$f_{ m true}$	True underlying function (if a statistical model is assumed)
\ftruex	$f_{ m true}({f x})$	True underlying function (if a statistical model is assumed)
\fx	$f(\mathbf{x})$	f(x), continuous prediction function
\fdomains	$f: \mathcal{X}  o \mathbb{R}^g$	f with domain and co-domain
\Hspace	$\mathcal{H}$	hypothesis space where f is from
\fbayes	$f^*$	Bayes-optimal model
\fxbayes	$f^*(\mathbf{x})$	Bayes-optimal model
\fkx	$f_{\#1}(\mathbf{x})$	f_j(x), discriminant component function
\fh	$\hat{f}$	f hat, estimated prediction function
\fxh	$\hat{f}(\mathbf{x})$	fhat(x)
\fxt	$f(\mathbf{x} \mid \boldsymbol{\theta})$	f(x   theta)
\fxi	$f\left(\mathbf{x}^{(i)}\right)$	$f(x^{}(i))$
\fxih	$\hat{f}(\mathbf{x}^{(i)})$	$f(x^{(i)})$
\fxit	$f\left(\mathbf{x}^{(i)} \mid \boldsymbol{\theta}\right)$	$f(x^{(i)}   \text{theta})$
\fhD	$\hat{f}_{\mathcal{D}}$	fhat_D, estimate of f based on D
\fhDtrain	$\hat{\hat{f}}_{\mathcal{D}_{ ext{train}}}$	fhat Dtrain, estimate of f based on D
\fhDnlam	$\hat{f}_{\mathcal{D}_n, \boldsymbol{\lambda}}$	model learned on Dn with hp lambda
\fhDlam	$\hat{f}_{\mathcal{D}, \boldsymbol{\lambda}}$	model learned on D with hp lambda
\fhDnlams	$\hat{f}_{\mathcal{D}_n,oldsymbol{\lambda}^*}$	model learned on Dr with optimal hp lambda
\fhDlams	$\hat{f}_{\mathcal{D}, \lambda^*}$	model learned on D with optimal hp lambda
\hx	$h(\mathbf{x})$	h(x), discrete prediction function
\hh	$\hat{h}$	h hat
\hxh \hxt	$egin{aligned} \hat{h}(\mathbf{x}) \ h(\mathbf{x} oldsymbol{ heta}) \end{aligned}$	hhat(x) $h(x \mid theta)$
\hxi	$h(\mathbf{x} \boldsymbol{\theta}) \\ h(\mathbf{x}^{(i)})$	$h(x^{-1}(i))$
\hxit	$h\left(\mathbf{x}^{(i)}\midoldsymbol{ heta} ight)$	$h(\mathbf{x}^{-1}(i) \mid \text{theta})$
\hbayes	$h^*$	Bayes-optimal classification model
\hxbayes	$h^*(\mathbf{x})$	Bayes-optimal classification model
\yh	$\hat{y}$	yhat for prediction of target
\yih	$\hat{y}^{(i)}$	yhat (i) for prediction of target yhat (i) for prediction of ith targiet
\resi	$y^{(i)} - \hat{y}^{(i)}$	yhat (1) for prediction of the target
\thetah	$\hat{ heta}$	theta hat
\thetan \thetav	$\overset{\circ}{ heta}$	theta vector
\thetavh	$\hat{ heta}$	theta vector hat
\thetat	$oldsymbol{ heta}^{[\#1]}$	theta [t] in optimization
\thetatn	$oldsymbol{ heta}^{[\#1+1]}$	theta $[t]$ in optimization theta $[t+1]$ in optimization
\thetahDnlam	$oldsymbol{\hat{ heta}}_{\mathcal{D}_n,oldsymbol{\lambda}}$	theta learned on Dn with hp lambda
\thetahDlam	$\hat{m{ heta}}_{\mathcal{D},m{\lambda}}$	theta learned on D with hp lambda
\mint	$\min_{\boldsymbol{\theta} \in \Theta}$	min problem theta
\argmint \pdf	$\underset{\boldsymbol{\theta}}{\operatorname{argmin}}_{\boldsymbol{\theta}\in\Theta}$	argmin theta
\pdfx	$p \ p(\mathbf{x})$	$p \\ p(x)$
\park \pixt	$\pi(\mathbf{x} \mid \boldsymbol{\theta})$	p(x) pi(x theta), pdf of x given theta
\pixit	$\pi(\mathbf{x} \mid \boldsymbol{\theta}) = \pi(\mathbf{x}^{(\#1)} \mid \boldsymbol{\theta})$	$pi(x^{i} theta)$ , pdf of x given theta
/LTVIO	" (2   0)	pi(A ijuncua), par or A given uncua

```
\pi (\mathbf{x}^{(\#1)})
                                                                                                  pi(x^i), pdf of i-th x
\pixii
\pdfxy
                                        p(\mathbf{x}, y)
                                                                                                 p(x, y)
                                        p(\mathbf{x}, y \mid \boldsymbol{\theta})
                                                                                                  p(x, y \mid theta)
\pdfxyt
                                        p\left(\mathbf{x}^{(i)}, y^{(i)} \mid \boldsymbol{\theta}\right)
\pdfxyit
                                                                                                  p(x^{(i)}, y^{(i)} \mid theta)
                                        p(\mathbf{x}|y = #1)
\pdfxvk
                                                                                                  p(x \mid y = k)
                                        \log p(\mathbf{x}|y = #1)
                                                                                                  \log p(x \mid y = k)
\lpdfxyk
                                        p\left(\mathbf{x}^{(i)}|y=\#1\right)
\pdfxiyk
                                                                                                  p(x^i \mid y = k)
\pik
                                        \pi_{\#1}
                                                                                                  pi_k, prior
\pih
                                        \hat{\pi}
                                                                                                  pi hat, estimated prior (binary classification)
                                                                                                  pi k hat, estimated prior
\pikh
                                        \hat{\pi}_{\#1}
                                                                                                  log pi k, log of the prior
\lpik
                                        \log \pi_{\#1}
                                        \pi(\boldsymbol{\theta})
                                                                                                  Prior probability of parameter theta
\pit
                                                                                                  P(y = 1 \mid x), post. prob for y=1
\post
                                        \mathbb{P}(y=1\mid \mathbf{x})
                                        \mathbb{P}(y = \#1 \mid \mathbf{x})
                                                                                                  P(y = k | y), post. prob for y=k
\postk
\pidomains
                                        \pi: \mathcal{X} \to [0,1]
                                                                                                  pi with domain and co-domain
                                        \pi^*
\pibayes
                                                                                                  Bayes-optimal classification model
                                        \pi^*(\mathbf{x})
                                                                                                  Bayes-optimal classification model
\pixbayes
                                        \pi^*(\tilde{\mathbf{x}})
\piastxtil
                                                                                                  Bayes-optimal classification model
\pix
                                        \pi(\mathbf{x})
                                                                                                  pi(x), P(y = 1 \mid x)
\piv
                                                                                                  pi, bold, as vector
                                                                                                  pi_k(x), P(y = k \mid x)
\pikx
                                        \pi_{\#1}({\bf x})
                                                                                                  pi k(x \mid theta), P(y = k \mid x, theta)
\pikxt
                                        \pi_{\#1}(\mathbf{x} \mid \boldsymbol{\theta})
                                                                                                  pi(x) hat, P(y = 1 \mid x) hat
                                        \hat{\pi}(\mathbf{x})
\pixh
\pikxh
                                        \hat{\pi}_{\#1}(\mathbf{x})
                                                                                                  pi_k(x) hat, P(y = k \mid x) hat
                                        \hat{\pi}(\mathbf{x}^{(i)})
                                                                                                  pi(x^{(i)}) with hat
\pixih
                                        \hat{\pi}_{\#1}(\mathbf{x}^{(i)})
                                                                                                  pi k(x^{(i)}) with hat
\pikxih
\pdfygxt
                                        p(y \mid \mathbf{x}, \boldsymbol{\theta})
                                                                                                  p(y \mid x, theta)
                                        p(y^{(i)} \mid \mathbf{x}^{(i)}, \boldsymbol{\theta})
\pdfyigxit
                                                                                                  p(y^i |x^i, theta)
\lpdfygxt
                                        \log p(y \mid \mathbf{x}, \boldsymbol{\theta})
                                                                                                  \log p(y \mid x, \text{ theta})
                                        \log p\left(y^{(i)} \mid \mathbf{x}^{(i)}, \boldsymbol{\theta}\right)
\lpdfyigxit
                                                                                                  \log p(y^i | x^i, theta)
                                         \frac{\mathbb{P}(\mathbf{x}|y=\#1)\mathbb{P}(y=\#1)}{\mathbb{P}(\mathbf{x})}
                                                                                                  Bayes rule
\bayesrulek
\muv
                                                                                                  expectation vector of Gaussian
                                        \mu
\muk
                                                                                                  mean vector of class-k Gaussian (discr analysis)
                                        \mu_{\#1}
\mukh
                                                                                                  estimated mean vector of class-k Gaussian (discr analysis)
                                        \hat{\mu}_{\#1}
                                                                                                  residual
\rx
                                        r(\mathbf{x})
\eps
                                                                                                  residual, stochastic
                                        \epsilon
                                                                                                  residual, stochastic, as vector
\epsv
                                        \epsilon
                                        \epsilon^{(i)}
                                                                                                  epsilon<sup>*</sup>i, residual, stochastic
\epsi
                                        \hat{\epsilon}
                                                                                                  residual, estimated
\epsh
                                                                                                  residual, estimated, vector
\epsvh
                                        \hat{\epsilon}
                                        yf(\mathbf{x})
\yf
                                                                                                  y f(x), margin
                                        y^{(i)}f\left(\mathbf{x}^{(i)}\right)
\yfi
                                                                                                  y^i f(x^i), margin
                                        \hat{\Sigma}
                                                                                                  estimated covariance matrix
\Sigmah
\Sigmahj
                                                                                                  estimated covariance matrix for the j-th class
\Lyf
                                        L(y,f)
                                                                                                  L(y, f), loss function
```

\ T ÷	I (a)	I (w. mi) loss function
\Lypi \	$L(y,\pi)$	L(y, pi), loss function
\Lxy	$L(y, f(\mathbf{x}))$	L(y, f(x)), loss function loss of observation
\Lxyi	$L\left(y^{(i)}, f\left(\mathbf{x}^{(i)}\right)\right)$	
\Lxyt	$L(y, f(\mathbf{x} \mid \boldsymbol{\theta}))$	loss with f parameterized
\Lxyit	$L\left(y^{(i)}, f\left(\mathbf{x}^{(i)} \mid \boldsymbol{\theta}\right)\right)$	loss of observation with f parameterized
\Lxym	$L\left(y^{(i)}, f\left(\tilde{oldsymbol{x}}^{(i)} \mid oldsymbol{ heta} ight) ight)$	loss of observation with f parameterized
\Lpixy	$L\left(y,\pi(\mathbf{x})\right)$	loss in classification
\Lpiy	$L\left( y,\pi  ight)$	loss in classification
\Lpiv	$L(y, \boldsymbol{\pi})$	loss in classification
\Lpixyi	$L\left(y^{(i)}, \pi\left(\mathbf{x}^{(i)}\right)\right)$	loss of observation in classification
\Lpixyt	$L(y, \pi(\mathbf{x} \mid \boldsymbol{\theta}))$	loss with pi parameterized
\Lpixyit	$L\left(y^{(i)}, \pi\left(\mathbf{x}^{(i)} \mid oldsymbol{ heta} ight) ight)$	loss of observation with pi parameterized
\Lhy	$L\left( y,h ight)$	L(y, h), loss function on discrete classes
\Lhxy	$L\left(y,h(\mathbf{x}) ight)$	L(y, h(x)), loss function on discrete classes
\Lr	$L\left( r ight)$	L(r), loss defined on residual (reg) / margin (classif)
\lone	$ y-f(\mathbf{x}) $	L1 loss
\ltwo	$(y - f(\mathbf{x}))^2$	L2 loss
\lbernoullimp	$\ln(1 + \exp(-y \cdot f(\mathbf{x})))$	Bernoulli loss for $-1$ , $+1$ encoding
\lbernoullizo	$-y \cdot f(\mathbf{x}) + \log(1 + \exp(f(\mathbf{x})))$	Bernoulli loss for 0, 1 encoding
\lcrossent	$-y\log(\pi(\mathbf{x})) - (1-y)\log(1-\pi(\mathbf{x}))$	cross-entropy loss
\lbrier	$(\pi(\mathbf{x}) - y)^2$	Brier score
\risk	$\mathcal{R}$	R, risk
\riskbayes	$\mathcal{R}^*$	
\riskf	$\mathcal{R}(f)$	R(f), risk
\riskdef	$\mathbb{E}_{y \mathbf{x}}\left(L\left(y,f(\mathbf{x})\right)\right)$	risk def (expected loss)
\riskt	$\mathcal{R}(oldsymbol{ heta})$	R(theta), risk
\riske	$\mathcal{R}_{ ext{emp}}$	R_emp, empirical risk w/o factor 1 / n
\riskeb	$ar{\mathcal{R}}_{ ext{emp}}$	R_emp, empirical risk w/ factor 1 / n
\riskef	$\mathcal{R}_{ ext{emp}}(f)$	$R_{emp}(f)$
\risket	$\mathcal{R}_{ ext{emp}}(oldsymbol{ heta})$	R_emp(theta)
\riskr	$\mathcal{R}_{ ext{reg}}$	R_reg, regularized risk
\riskrt	$\mathcal{R}_{ ext{reg}}^{ ext{reg}}(oldsymbol{ heta})$	R_reg(theta)
\riskrf	$\mathcal{R}_{ ext{reg}}(f)$	$R_{reg}(f)$
\riskrth	$\hat{\mathcal{R}}_{ ext{reg}}(oldsymbol{ heta})$	hat R_reg(theta)
\risketh	$\hat{\mathcal{R}}_{ ext{emp}}^{ ext{res}}(oldsymbol{ heta})$	hat R_emp(theta)
\LL	$\mathcal{L}^{cmp}$	L, likelihood
\LLt	$\mathcal{L}(oldsymbol{ heta})$	L(theta), likelihood
\LLtx	$\mathcal{L}(\hat{m{ heta}} \mathbf{x})$	L(theta x), likelihood
\log1	$\ell$	l, log-likelihood
\loglt	$\ell(oldsymbol{ heta})$	l(theta), log-likelihood
\logltx	$\ell(oldsymbol{ heta} \mathbf{x})$	l(theta x), log-likelihood
\errtrain	$\operatorname{err}_{\operatorname{train}}$	training error
\errtest	$\mathrm{err}_{\mathrm{test}}$	test error
\errexp	$\overline{ ext{err}_{ ext{test}}}$	avg training error
\thx	$oldsymbol{ heta}^ op \mathbf{x}$	linear model

## ml-ensembles

$\begin{array}{lll} \text{ \begin{tabular}{lll} $f^{[M]}(\mathbf{x})$ & ensembled predictor \\ & \hat{f}^{[M]}(\mathbf{x})$ & estimated ensembled predictor \\ & \text{ \begin{tabular}{lll} $ambiguity/instability of ensemble \\ & \text{ \betam} & \beta^{[\#1]}$ & weight of basemodel m \\ & \text{ \betam} & \beta^{[\#1]}$ & weight of basemodel m with hat \\ & \text{ \betam} & \beta^{[M]}$ & last baselearner \\ & \text{ \begin{tabular}{lll} $impsize and $impsize a$	Macro	Notation	Comment
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\bl	*	baselearner, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\blh	•	estimated base learner, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\blx		baselearner, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\blf	$f^{[\#1]}$	baselearner: scores, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\blfh	J	estimated baselearner: scores, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\blfhx	$\hat{f}^{[\#1]}(\mathbf{x})$	estimated baselearner: scores of x, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\bll	$h^{[\#1]}$	baselearner: hard labels, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\bllh	$\hat{h}^{[\#1]}$	estimated baselearner: hard labels, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\bllhx		estimated baselearner: hard labels of x, default m
$\begin{array}{llllllllllllllllllllllllllllllllllll$	\blp		baselearner: probabilities, default m
$\begin{array}{llll} \text{ \colored f}^{[M]}(\mathbf{x}) & \text{ensembled predictor} \\ \text{ \colored f}^{[M]}(\mathbf{x}) & \text{estimated ensembled predictor} \\ \text{ \colored ambifM} & \Delta\left(f^{[M]}(\mathbf{x})\right) & \text{ambiguity/instability of ensemble} \\ \text{ \colored betam} & \beta^{[\#1]} & \text{weight of basemodel m} \\ \text{ \colored betam} & \beta^{[\#1]} & \text{weight of basemodel m with hat} \\ \text{ \colored betam} & \beta^{[M]} & \text{last baselearner} \\ \text{ \colored betam} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\ \text{ \colored betame for the model} \\ \text{ \colored betame for the model} & \text{ \colored betame for the model} \\  \colored bet$	\blph	$\hat{\pi}^{[\#1]}$	estimated baselearner: probabilities, default m
$\begin{array}{lll} \text{ \coloredge f}^{[M]}(\mathbf{x}) & \text{ensembled predictor} \\ \text{ \coloredge f}^{[M]}(\mathbf{x}) & \text{estimated ensembled predictor} \\ \text{ \coloredge f}^{[M]}(\mathbf{x}) & \text{ambiguity/instability of ensemble} \\ \text{ \coloredge f}^{[M]} & \text{weight of basemodel m} \\ \text{ \coloredge f}^{[H]} & \text{weight of basemodel m with hat} \\ \text{ \coloredge f}^{[M]} & \text{last baselearner} \\ \text{ \coloredge f}^{[M]} & \text{In-Bag (IB)} \\ \end{array}$	\blphxk	$\hat{\pi}_k^{[\#1]}(\mathbf{x})$	estimated baselearner: probabilities of x for class k, default m
$\begin{array}{lll} \verb  lambifM & \Delta\left(f^{[M]}(\mathbf{x})\right) & \text{ambiguity/instability of ensemble} \\ \verb  lambifM & \beta^{[\#1]} & \text{weight of basemodel m} \\ \verb  lambifM & \beta^{[\#1]} & \text{weight of basemodel m with hat} \\ \verb  lambifM & \beta^{[M]} & \text{last baselearner} \\ \verb  lambifM & IB & In-Bag (IB) \\ \hline \end{aligned}$	\fM	$f^{[M]}(\mathbf{x})$	ensembled predictor
$\begin{array}{lll} \texttt{f betam} & \beta^{[\#1]} & \text{weight of basemodel m} \\ \texttt{f betamh} & \hat{\beta}^{[\#1]} & \text{weight of basemodel m with hat} \\ \texttt{f betaM} & \beta^{[M]} & \text{last baselearner} \\ \texttt{f ib} & \text{IB} & \text{In-Bag (IB)} \\ \end{array}$	\fMh	$\hat{f}^{[M]}(\mathbf{x})$	estimated ensembled predictor
\betamh $\hat{\beta}^{[\#1]}$ weight of basemodel m with hat \betaM $\beta^{[M]}$ last baselearner \ib IB In-Bag (IB)	\ambifM	$\Delta\left(f^{[M]}(\mathbf{x})\right)$	ambiguity/instability of ensemble
\betaM $eta^{[M]}$ last baselearner \ib IB In-Bag (IB)	\betam	$eta^{[ ilde{\#}1]}$	weight of basemodel m
\ib IB In-Bag (IB)	\betamh	$\hat{eta}^{[\#1]}$	weight of basemodel m with hat
	\betaM	$eta^{[M]}$	last baselearner
ID $ID$ $ID$ $ID$	\ib		In-Bag (IB)
\ldm IB <sup>r.,j</sup> In-Bag (IB) for m-th bootstrap	\ibm	$\mathrm{IB}^{[m]}$	In-Bag (IB) for m-th bootstrap
\oob OOB Out-of-Bag (OOB)	\oob		Out-of-Bag (OOB)
$OOB^{[m]}$ Out-of-Bag (OOB) for m-th bootstrap	\oobm		Out-of-Bag (OOB) for m-th bootstrap
\fm $f^{[\#1]}$ prediction in iteration m	\fm	•	prediction in iteration m
\fmh $\hat{f}^{[\#1]}$ prediction in iteration m	\fmh	J	prediction in iteration m
\fmd $f^{[\#1-1]}$ prediction m-1	\fmd	•	prediction m-1
\fmdh $\hat{f}^{[\#1-1]}$ prediction m-1	\fmdh	J	prediction m-1
\errm err[#1] weighted in-sample misclassification rate	\errm		weighted in-sample misclassification rate
\wm $w^{[\#1]}$ weight vector of basemodel m	\wm		weight vector of basemodel m
\wmi $w^{[\#1](i)}$ weight of obs i of basemodel m	\wmi		
\thetam	\thetam		•
\thetamh $\hat{m{ heta}}^{[\#1]}$ parameters of basemodel m with hat	\thetamh		•
\blacktriangleright baselearner, default m baselearner, default m	\blxt	$b(\mathbf{x}, \boldsymbol{\theta}^{\lfloor \#1 \rfloor})$	
\ens $\sum_{m=1}^{M} \beta^{[m]} b(\mathbf{x}, \boldsymbol{\theta}^{[m]})$ ensemble	\ens	$\sum_{m=1}^{M} \beta^{[m]} b(\mathbf{x}, \boldsymbol{\theta}^{[m]})$	ensemble
\rmm $ ilde{r}^{[\# 1]}$ pseudo residuals	\rmm	$ ilde{r}^{[\#1]}$	1
\rmi $ ilde{r}^{[\#1](i)}$ pseudo residuals	\rmi	•	pseudo residuals
\Rtm $R_{t}^{[\#1]}$ terminal-region	\Rtm		~
\Tm $T^{[\#1]}$ terminal-region	\Tm		terminal-region
\ctm $c_t^{[\#1]}$ mean, terminal-regions	\ctm	$c_t^{[\#1]}$	mean, terminal-regions
\ctm\ $\hat{c}_t^{[\#1]}$ mean, terminal-regions with hat	\ctmh	$\hat{c}_t^{[\#1]}$	mean, terminal-regions with hat
\ctmt $ ilde{c}_t^{[\#1]}$ mean, terminal-regions	\ctmt	$\tilde{c}_t^{[\#1]}$	

```
\begin{array}{lll} \texttt{Lp} & L' \\ \texttt{Ldp} & L'' \\ \texttt{Lpleft} & L'_{\text{left}} \\ \texttt{ts} & \pmb{\theta}^\star & \text{theta}^\star \\ \texttt{bljt} & b^{[j]}(\mathbf{x}, \pmb{\theta}) & \text{BL j with theta} \\ \texttt{bljts} & b^{[j]}(\mathbf{x}, \pmb{\theta}^\star) & \text{BL j with theta}^\star \\ \end{array}
```

## ml-eval

Macro	Notation	Comment
\ntest	$n_{ m test}$	size of the test set
\ntrain	$n_{ m train}$	size of the train set
\ntesti	$n_{ m test,\#1}$	size of the i-th test set
\ntraini	$n_{ m train,\#1}$	size of the i-th train set
\Jtrain	$J_{ m train}$	index vector train data
\Jtest	$J_{ m test}$	index vector test data
\Jtraini	$J_{ m train,\#1}$	index vector i-th train dataset
\Jtesti	$J_{ m test,\#1}$	index vector i-th test dataset
\Dtraini	$\mathcal{D}_{ ext{train},\#1}$	D_train,i, i-th training set
\Dtesti	$\mathcal{D}_{ ext{test},\#1}$	D_test,i, i-th test set
\JSpace	$\{1,\ldots,n\}^{\#1}$	space of train indices of size n_train
\JtrainSpace	$\{1,\ldots,n\}^{n_{\mathrm{train}}}$	space of train indices of size n_train
\JtestSpace	$\{1,\ldots,n\}^{n_{\mathrm{test}}}$	space of train indices of size n_test
\уЈ	$\mathbf{y}_{\#1}$	output vector associated to index J
\yJDef	$\left(y^{(J^{(1)})},\ldots,y^{(J^{(m)})}\right)$	def of the output vector associated to index J
<b>\</b> JJ	$\mathcal{J}$	cali-J, set of all splits
\JJset	$((J_{\text{train},1}, J_{\text{test},1}), \dots, (J_{\text{train},B}, J_{\text{test},B}))$	(Jtrain_1,Jtest_1)(Jtrain_B,Jtest_B)
\Itrainlam	$\mathcal{I}(\mathcal{D}_{ ext{train}},oldsymbol{\lambda})$	
\GE	GE	GE
\GEh	$\widehat{ ext{GE}}$	GE-hat
\GEfull	$\mathrm{GE}(\mathcal{I}, \boldsymbol{\lambda}, \#1, \rho)$	GE full
\GEhholdout	$\widehat{\operatorname{GE}}_{J_{ ext{train}},J_{ ext{test}}}(\mathcal{I},oldsymbol{\lambda}, J_{ ext{train}} , ho)$	GE hat holdout
\GEhholdouti	$\widehat{\operatorname{GE}}_{J_{\operatorname{train},\#1},J_{\operatorname{test},\#1}}(\mathcal{I},oldsymbol{\lambda}, J_{\operatorname{train},\#1} , ho)$	GE hat holdout i-th set
\GEhlam	$\widehat{\mathrm{GE}}(\lambda)$	GE-hat(lam)
\GEhlamsubIJrho	$\widehat{\operatorname{GE}}_{\mathcal{I},\mathcal{J}, ho}(oldsymbol{\lambda})$	GE-hat_I,J,rho(lam)
\GEhresa	$\widehat{\operatorname{GE}}(\mathcal{I},\mathcal{J}, ho(oldsymbol{\lambda})$	GE-hat_I,J,rho(lam)
•		GE formal def
\GErhoDef	$\lim_{n_{ ext{test}}  o \infty} \mathbb{E}_{\mathcal{D}_{ ext{train}}, \mathcal{D}_{ ext{test}} \sim \mathbb{P}_{xy}} \left[  ho \left( \mathbf{y}_{J_{ ext{test}}}, \mathbf{F}_{J_{ ext{test}}, \mathcal{I}(\mathcal{D}_{ ext{train}}, \boldsymbol{\lambda})} \right) \right]$	aggregate function
\agr	agr	
\GEf	$\operatorname{GE}\left(\hat{f} ight)$	GE of a fitted model
\GEfh	$\widehat{ ext{GE}}\left(\widehat{f} ight)$	GEh of a fitted model
\GEfL	$\operatorname{GE}\left(\widehat{f},L ight)$	GE of a fitted model wrt loss L
\Lyfhx	$L\left(\hat{y},\hat{f}(\hat{\mathbf{x}})\right)$	pointwise loss of fitted model
\GEnf	$GE_n\left(\hat{f}_{\#1}\right)$	GE of a fitted model
\GEind	$GE_n\left(\mathcal{I}_{L,O} ight)$	GE of inducer
\GED	$\mathrm{GE}_{\mathcal{D}}$	GE indexed with data
\EGEn	$EGE_n$	expected GE
\EDn	$\mathbb{E}_{ D =n}$	expectation wrt data of size n
\rhoL	$ ho_L$	perf. measure derived from pointwise loss
\F	F	matrix of prediction scores

\Fi	$oldsymbol{F}^{(\#1)}$	i-th row vector of the predscore mat
\FJ	$F_{\#1}$	predscore mat idxvec $\hat{J}$
\FJf	$F_{J,f}^{''}$	predscore mat idxvec J and model f
\FJtestfh	$oldsymbol{F_{J_{ ext{test}},\hat{f}}}$	predscore mat idxvec Jtest and model f hat
$\FJ$ testftrain	$F_{J_{ ext{test}},\mathcal{I}(\mathcal{D}_{ ext{train}},oldsymbol{\lambda})}$	predscore mat idxvec Jtest and model f
\FJtestftraini	$F_{I}$ ,, $ au(\mathcal{D}_{I})$ ,, $ au(\mathcal{D}_{I})$	predscore mat i-th idxvec Jtest and model f
\FJfDef	$\left(f(\mathbf{x}^{(J^{(1)})}),\ldots,f(\mathbf{x}^{(J^{(m)})})\right) \ igcup_{m\in\mathbb{N}}\left(\mathcal{Y}^m imes\mathbb{R}^{m imes g} ight)$	def of predscore mat idxvec J and model f
\preimageRho	$\bigcup_{m\in\mathbb{N}} \left(\mathcal{Y}^m \times \mathbb{R}^{m \times g}\right)$	Set of all datasets times HP space
\np	$n_{+}$	no. of positive instances
\nn	$n_{-}$	no. of negative instances
\rn	$\pi$	proportion negative instances
\rp	$\pi_+$	proportion negative instances
\tp	#TP	true pos
\fap	#FP	false pos (fp taken for partial derivs)
\tn	$\#\mathrm{TN}$	true neg
\fan	$\#\mathrm{FN}$	false neg

## ml-feature-sel

Macro	Notation	Comment
\xjNull	$x_{j_0}$	
$\xjEins$	$x_{j_1}$	
\xl	$\mathbf{x}_l$	
\pushcode		

## ml-gp

Macro	Notation	Comment
\fvec	$\left[f\left(\mathbf{x}^{(1)}\right),\ldots,f\left(\mathbf{x}^{(n)}\right)\right]$	function vector
\fv	f	function vector
\kv	k	cov matrix partition
\kxxp	$k\left(\mathbf{x},\mathbf{x}'\right)$	cov of x, x'
\kxij	$k\left(\mathbf{x}^{(i)}, \mathbf{x}^{(j)}\right)$	$cov of x_i, x_j$
\mv	m	GP mean vector
\Kmat	K	GP cov matrix
\gaussmk	$\mathcal{N}(\mathbf{m}, \mathbf{K})$	Gaussian w/ mean vec, cov mat
\gp	$\mathcal{GP}\left(m(\mathbf{x}), k\left(\mathbf{x}, \mathbf{x}'\right)\right)$	Gaussian Process Definition
\ls	$\ell$	length-scale
\sqexpkernel	$\exp\left(-\frac{\ \mathbf{x}-\mathbf{x}'\ ^2}{2\ell^2}\right)$	squared exponential kernel
\fstarvec	$\left[f\left(\mathbf{x}_{*}^{(1)}\right),\ldots,f\left(\mathbf{x}_{*}^{(m)}\right)\right]$	pred function vector
\kstar	$\mathbf{k}_*$	cov of new obs with x
\kstarstar	$\mathbf{k}_{**}$	cov of new obs
\Kstar	$\mathbf{K}_*$	cov mat of new obs with x
\Kstarstar	$\mathbf{K}_{**}$	cov mat of new obs
\preddistsingle	$f_* \mid \mathbf{x}_*, \mathbf{X}, \mathbf{f}$	predictive distribution for single pred
\preddistdefsingle	$\mathcal{N}(\mathbf{k}_*^{ op}\mathbf{K}^{-1}\mathbf{f},\mathbf{k}_{**}-\mathbf{k}_*^{ op}\mathbf{K}^{-1}\mathbf{k}_*)$	Gaussian distribution for single pred
\preddist	$f_* \mid \mathbf{X}_*, \mathbf{X}, \mathbf{f}$	predictive distribution
\preddistdef	$\mathcal{N}(\mathbf{K}_*^{\top}\mathbf{K}^{-1}\mathbf{f}, \mathbf{K}_{**} - \mathbf{K}_*^{\top}\mathbf{K}^{-1}\mathbf{K}_*)$	Gaussian predictive distribution

# ml-hpo

Macro	Notation	Comment
\Ilam	$\mathcal{I}_{\boldsymbol{\lambda}}$	inducer with HP
$\operatorname{\mathbb{L}amS}$	$rac{\mathcal{I}_{oldsymbol{\lambda}}}{ ilde{\Lambda}}$	search space
\lami	$oldsymbol{\lambda}^{(\#1)}$	lambda i
\clam	$c(\boldsymbol{\lambda})$	c(lambda)
\clamh	$c(\hat{oldsymbol{\lambda}}) \ oldsymbol{\lambda}^* \ \hat{oldsymbol{\lambda}}$	c(lambda-hat)
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$\lambda^*$	theoretical min of c
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$\hat{oldsymbol{\lambda}}$	returned lambda of HPO
$\label{lamp}$	$\lambda^+$	proposed lambda
$\cline{clamp}$	$c(\boldsymbol{\lambda}^+)$	c of proposed lambda
\archive	$\mathcal{A}$	archive
\archivet	$\mathcal{A}^{[\#1]}$	archive at time step t
\tuner	$\mathcal T$	tuner
\tunerfull	$\mathcal{T}_{\mathcal{I}, ilde{\Lambda}, ho,\mathcal{J}}$	tuner with inducer, search space, perf measure, resampling strategy
\chlam	$\hat{c}(\lambda)$	post mean of SM
\shlam	$\hat{\sigma}(oldsymbol{\lambda})$	post sd of SM
$\$ vhlam	$\hat{\sigma}^2(oldsymbol{\lambda})$	post var of SM
\ulam	$u(\boldsymbol{\lambda})$	acquisition function
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$\lambda^*$	minimum of the black box function Psi
\metadata	$\left\{\left(oldsymbol{\lambda}^{(i)},\Psi^{[i]} ight) ight\}$	metadata for the Gaussian process
\lamvec	$(\lambda^{[1]},\ldots,\lambda^{[m_{\mathrm{init}}]})$	vector of different inputs
$\mbox{minit}$	$m_{ m init}$	size of the initial design
\lambu	$\lambda_{ m budget}$	single lambda_budget component HP
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$\lambda_{ m fid}$	single lambda fidelity
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$\lambda_{ m fid}^{ m low}$	single lambda fidelity lower
\lamfidu	$\lambda_{ m fid}^{ m upp}$	single lambda fidelity upper
\etahb	$\eta_{ m HB}$	HB multiplier eta

# ml-infotheory

Macro	Notation	Comment
\entx	$-\sum_{x\in\mathcal{X}}p(x)\cdot\log p(x)$	entropy of x
\dentx	$-\int_{\mathcal{X}} \widetilde{f}(x) \cdot \log f(x) dx$	diff entropy of x
\jentxy	$-\sum_{x\in\mathcal{X}}p(x,y)\cdot\log p(x,y)$	joint entropy of x, y
\jdentxy	$-\int_{\mathcal{X},\mathcal{Y}} f(x,y) \cdot \log f(x,y) dxdy$	joint diff entropy of x, y
\centyx	$-\sum_{x\in\mathcal{X}}^{\mathcal{X}} p(x) \sum_{y\in\mathcal{Y}} p(y x) \cdot \log p(y x)$	cond entropy $y x$
\cdentyx	$-\int_{\mathcal{X},\mathcal{Y}} f(x,y) \cdot \log f(y x) dx dy$	cond diff entropy $y x$
\xentpq	$-\sum_{x\in\mathcal{X}}^{\mathcal{X}}p(x)\cdot\log q(x)$	cross-entropy of p, q
\kldpq	$D_{KL}(p\ q)$	KLD between p and q
\kldpqt	$D_{KL}(p\ q_{m{ heta}})$	KLD divergence between p and parameterized of
\explogpq	$\mathbb{E}_p\left[\log\frac{p(X)}{q(X)}\right]$	expected LLR of p, q (def KLD)
	$\sum_{x \in \mathcal{X}} p(x) \cdot \log \frac{p(x)}{q(x)}$	expected LLR of p, q (def KLD)

# ml-interpretable

Macro	Notation	Comment
\pert	$\tilde{\#1}^{\#2 \#3}$	command to express that for #1 the subset #2 was perturbed given subset #3
\fj	$f_j$	marginal function f_j, depending on feature j
\fnj	$f_{-j}$	marginal function $f_{-j}$ , depending on all features but j
\fS	$f_S$	marginal function f_S depending on feature set S
\fC	$f_C$	marginal function f_C depending on feature set C
\fhj	$\hat{f}_j$	marginal function fh_j, depending on feature j
\fhnj	$egin{array}{l} f_C \ \hat{f}_j \ \hat{f}_{-j} \ \hat{f}_S \ \hat{f}_C \end{array}$	marginal function $fh_{-j}$ , depending on all features but j
\fhS	$\hat{f}_S$	marginal function fh_S depending on feature set S
\fhC	$\hat{f}_C$	marginal function fh_C depending on feature set C
\XSmat	$\mathbf{X}_S$	Design matrix subset
\XCmat	$\mathbf{X}_C$	Design matrix subset
\Xnj	$\mathbf{X}_{-j}$	Design matrix subset $-j = \{1,, j-1, j+1,, p\}$
\fhice	$\hat{f}_{\#1,ICE}$	ICE function
\Scupj	$S \cup \{j\}$	coalition S but without player j
\Scupk	$S \cup \{k\}$	coalition S but without player k
\SsubP	$S \subseteq P$	coalition S subset of P
\SsubPnoj	$S \subseteq P \setminus \{j\}$	coalition S subset of P without player j
\SsubPnojk	$S \subseteq P \setminus \{j, k\}$	coalition S subset of P without player k
\phiij	$\hat{\phi}_{j}^{(i)}$ $\mathcal{G}$	Shapley value for feature j and observation i
\Gspace	$\mathcal{G}^{"}$	Hypothesis space for surrogate model
\neigh	$\phi_{\mathbf{x}}$	Proximity measure
\zv	${f z}$	Sampled datapoints for surrogate
\Gower	$d_G$	Gower distance

#### ml-mbo

Macro	Notation	Comment
\xvsi	$\mathbf{x}^{[\#1]}$	x at iteration i
\ysi	$y^{[#1]}$	y at iteration i
\Dt	$\mathcal{D}^{[\#1]}$	archive at iteration t
\Dts	$\mathcal{D}^{[t]} = \{(\mathbf{x}^{[i]}, y^{[i]})\}_{i=1,\dots,t}$	archive at iteration t fully
\fh	$\hat{s}$	surrogate mean
\sh	$\hat{s}$	surrogate se
\fmin	$f_{ m min}$	current best

# ml-multitarget

Macro	Notation	Comment
\Tspace	$\mathcal{T}$	
\tv	$\mathbf{t}$	
\tim	$\mathbf{t}_m^{(i)}$	
\yim	$y_m^{(i)}$	

#### ml-nn

Macro	Notation	Comment
\neurons	$z_1,\ldots,z_M$	vector of neurons
\hidz	${f z}$	vector of hidden activations
\biasb	b	bias vector
\biasc	c	bias in output
\wtw	$\mathbf{w}$	weight vector (general)
\Wmat	$\mathbf{W}$	weight vector (general)
\wtu	$\mathbf{u}$	weight vector of output neuron
\Oreg	$R_{reg}(\theta X,y)$	regularized objective function
\Ounreg	$R_{emp}(\theta X,y)$	unconstrained objective function
\Pen	$\Omega(\theta)$	penalty
\Oregweight	$R_{reg}(w X,y)$	regularized objective function with weight
\Oweight	$R_{emp}(w X,y)$	unconstrained objective function with weight
\Oweighti	$R_{emp}(w_i X,y)$	unconstrained objective function with weight $w_i$
\Oweightopt	$J(w^* X,y)$	unconstrained objective function withoptimal weight
\Oopt	$\hat{J}(\theta X,y)$	optimal objective function
\Odropout	$J(\theta, \mu X, y)$	dropout objective function
\Loss	$L(y, f(\mathbf{x}, \boldsymbol{\theta}))$	
\Lmomentumnest	$L(y^{(i)}, f(x^{(i)}, \boldsymbol{\theta} + \varphi \boldsymbol{\nu}))$	momentum risk
\Lmomentumtilde	$L(y^{(i)}, f(x^{(i)}, \tilde{\boldsymbol{\theta}}))$	Nesterov momentum risk
\Lmomentum	$L(y^{(i)}, f(x^{(i)}, \boldsymbol{\theta}))$	
\Hess	H	
\nub	u	
\uauto	L(x, g(f(x)))	undercomplete autoencoder objective function
\dauto	$L(x,g(f(\tilde{x})))$	denoising autoencoder objective function
\deltab	$\delta$	
\Lossdeltai	$L(y^{(i)}, f(\mathbf{x}^{(i)} + \boldsymbol{\delta} \boldsymbol{\theta}))$	
\Lossdelta	$L(y, f(\mathbf{x} + \boldsymbol{\delta} \boldsymbol{\theta}))$	

#### ml-online

Macro	Notation	Comment
\Aspace	$\mathcal{A}$	
\norm	$  #1  _2$	
$\label{lin}$	$L^{ t lin}$	
\lzeroone	$L^{0-1}$	
\lhinge	$L^{\mathtt{hinge}}$	
\lexphinge	$\widetilde{L^{ t hinge}}$	
\lconv	$L^{\mathtt{conv}}$	
\FTL	FTL	
\FTRL	FTRL	
\OGD	OGD	
<b>\EWA</b>	EWA	
\REWA	REWA	
\EXPthree	EXP3	
\EXPthreep	EXP3P	
\reg	$\psi$	
\Algo	Algo	

## ml-regu

Macro	Notation	Comment
\thetas	$oldsymbol{ heta}^*$	theta star
\thetaridge	$oldsymbol{ heta}_{ m ridge}$	theta (RIDGE)
\thetalasso	$oldsymbol{ heta}_{ ext{LASSO}}$	theta (LASSO)
\thetaols	$oldsymbol{ heta}_{ ext{OLS}}$	theta (RIDGE)

## ml-survival

Macro	Notation	Comment
\Ti	$T^{(\#1)}$	??
\Ci	$C^{(\#1)}$	??
\oi	$o^{(\#1)}$	??
\ti	$t^{(\#1)}$	??
\deltai	$\delta^{(\#1)}$	
\Lxdi	$L\left(\boldsymbol{\delta}, f(\mathbf{x})\right)$	

#### ml-svm

Macro	Notation	Comment
\sv	SV	supportvectors
\sl	$\zeta$	slack variable
\slvec	$\begin{pmatrix} \zeta^{(1)}, \zeta^{(n)} \end{pmatrix}$ $\zeta^{(\#1)}$	slack variable vector
\sli	•	i-th slack variable
\scptxi	$raket{m{ heta},\mathbf{x}^{(i)}}$	scalar prodct of theta and xi
$\sl_svmhplane$	$\hat{y}^{(i)}\left(\left\langle \hat{oldsymbol{ heta}}, \mathbf{x}^{(i)} \right angle +  heta_0 ight)$	SVM hyperplane (normalized)
\alphah	$\hat{lpha}$	alpha-hat (basis fun coefficients)
\alphav	lpha	vector alpha (bold) (basis fun coefficients)
\alphavh	$\hat{m{lpha}}$	vector alpha-hat (basis fun coefficients)
\dualobj	$\sum_{i=1}^{n} \alpha_i - \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \alpha_i \alpha_j y^{(i)} y^{(j)} \left\langle \mathbf{x}^{(i)}, \mathbf{x}^{(j)} \right\rangle$	min objective in lin svm dual
\HS	$\Phi$	H, hilbertspace
\phix	$\phi(\mathbf{x})$	feature map x
$\phixt$	$\phi(\tilde{\mathbf{x}})$	feature map $x$ tilde
\kxxt	$k(\mathbf{x},  ilde{\mathbf{x}})$	kernel fun x, x tilde
\scptxifm	$\left\langle oldsymbol{ heta}, \phi(\mathbf{x}^{(i)})  ight angle$	scalar prodct of theta and xi

#### ml-trees

Macro	Notation	Comment
\Np	$\mathcal{N}$	(Parent) node N
\Npk	$\mathcal{N}_k$	node N_k
\N1	$\mathcal{N}_1$	Left node N_1
\Nr	$\mathcal{N}_2$	Right node N_2
\pikN	$\pi_{\#1}^{(\mathcal{N})}$	class probability node N
\pikNh	$\hat{\pi}_{\#1}^{(\mathcal{N})}$	estimated class probability node N
\pikNlh	$\hat{\pi}_{\#1}^{(\mathcal{N}_1)}$	estimated class probability left node
\pikNrh	$\hat{\pi}_{\#1}^{(\mathcal{N}_2)}$	estimated class probability right node