## latex-math Macros

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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	$\mathbb{N}$	N, naturals
\Z	$\mathbb{Z}$	Z, integers
<b>\</b> Q	Q	Q, rationals
\R	$\mathbb{R}$	R, reals
\C	$\mathbb{C}$	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	$\{-1, +1\}$	
\unitint	[0, 1]	unit interval
\xt	$ ilde{x}$	x tilde
\argmax	arg max	argmax
$\argmin$	argmin	argmin
$\argminlim$	$rg \min$	argmax with limits
$\argmaxlim$	$\operatorname{argmax}$	argmin with limits
\sign	$ \sin n $	sign, signum
\I	I	I, indicator
\order	0	O, order
\big0	$\mathcal{O}$	Big-O Landau
\littleo	0	Little-o Landau
\pd	$\frac{\partial \#1}{\partial \#2}$	partial derivative
\floorlr	$\lfloor \overset{''}{\#} 1 \rfloor$	floor
\ceillr	$\lceil \#1 \rceil$	ceiling
\sumin	$\sum_{i=1}^{n}$	summation from $i=1$ to n
\sumim	$\sum_{i=1}^{m}$	summation from $i=1$ to m
\sumjn	$\sum_{i=1}^{n} \sum_{i=1}^{m} \sum_{j=1}^{m} \sum_{j=1}^{p} \sum_{i=1}^{k} \sum_{j=1}^{k} \sum_{j=1}^{m} \sum_{j$	summation from $j=1$ to p
\sumjp	$\sum_{j=1}^{p}$	summation from $j=1$ to p
\sumik	$\sum_{i=1}^{k}$	summation from $i=1$ to $k$
\sumkg	k=1	summation from k=1 to g
\sumjg	$\sum_{j=1}^{g}$	summation from j=1 to g
\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
\prodin	$\prod_{i=1}^{n}$	product from $i=1$ to n
\prodkg	$\prod_{k=1}^{g}$	product from k=1 to g
\prodjp	$\prod_{j=1}^{p}$	product from $j=1$ to p
\one	1	1, unit vector
\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	À	matrix A
\Deltab	$\Delta$	error term for vectors
\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	${\cal Y}$	Y, output space
\Zspace	${\mathcal Z}$	Space of sampled datapoints! Also defined identically in ml-onl
\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	$(x_1,\ldots,x_p)^{\top}$	(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	${\cal D}$	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	$(\mathbf{x}^{(\#1)}, y^{(\#1)})$	$(x^i, y^i)$ , 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	$\{\mathbf{x}^{(1)},\ldots,\mathbf{x}^{(n)}\}$	$\{x1,, xn\}$ , input data
\ydat	$egin{aligned} igcup_{n \in \mathbb{N}} (\mathcal{X}  imes \mathcal{Y})^n \ ig\{ \mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)} ig\} \ ig\{ \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n)} ig\} \end{aligned}$	$\{y1,, yn\}$ , input data
\yvec	$(y^{(1)}, \dots, y^{(n)})^{\top}$	(y1,, yn), vector of outcomes
\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 <sup>-i</sup> ,, xp <sup>-i</sup> ), i-th observation vector
\xj	<b>Y</b> :	x_j, j-th feature
\xjvec	$\left(x_j^{(1)}, \dots, x_j^{(n)}\right)^{\top}$	$(x^1_j,, x^n_j)$ , j-th feature vector
\phiv	( ) / · / · / · / · / · / · / · / · / · /	Basis transformation function phi
\phixi	$\phi^{(i)}$	Basis transformation of xi: phi^i := phi(xi)
\lamv	$\boldsymbol{\lambda}$	lambda vector, hyperconfiguration vector
\Lam	Â	Lambda, space of all hoos
\preimageInducer	$\left(\bigcup_{n\in\mathbb{N}}(\mathcal{X} imes\mathcal{Y})^n ight) imesoldsymbol{\Lambda}$	Set of all datasets times the hyperparameter space
\preimageInducerShort	$\mathbb{D}  imes \mathbf{\Lambda}$	Set of all datasets times the hyperparameter space
\ind	$\mathcal{I}$	Inducer, inducing algorithm, learning algorithm
\ftrue		True underlying function (if a statistical model is assumed)
/T of ne	$f_{ m true}$	True underlying runction (ii 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	Î	f hat, estimated prediction function
\fxh	$\hat{f}(\mathbf{x})$	fhat(x)
\fxt	$f(\mathbf{x} \mid \boldsymbol{\theta})$	$f(x \mid theta)$
\fxi	$f\left(\mathbf{x}^{(i)}\right)$	$f(x^{(i)})$
\fxih	$\hat{f}\left(\mathbf{x}^{(i)}\right)$	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		fhat_Dtrain, estimate of f based on D
	$\hat{f}_{\mathcal{D}_{ ext{train}}}$	
\fhDnlam	$f_{\mathcal{D}_n,oldsymbol{\lambda}}$	model learned on Dn with hp lambda
\fhDlam	$f_{\mathcal{D}, oldsymbol{\lambda}}$	model learned on D with hp lambda
\fhDnlams	$f_{\mathcal{D}_n,oldsymbol{\lambda}^*}$	model learned on Dn with optimal hp lambda
\fhDlams	$f_{\mathcal{D}, oldsymbol{\lambda}^*}$	model learned on D with optimal hp lambda
\hx	$h(\mathbf{x})$	h(x), discrete prediction function
\hh	$\hat{h}$	h hat
\hxh	$\hat{h}(\mathbf{x})$	hhat(x)
\hxt	$h(\mathbf{x} \boldsymbol{\theta})$	$h(x \mid theta)$
\hxi	$h\left(\mathbf{x}^{(i)}\right)$	$h(x^{}(i))$
\hxit	$h\left(\mathbf{x}^{(i)} \mid \boldsymbol{ heta} ight)$	$h(x^{}(i) \mid theta)$
\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 ith targiet
\resi	$\overset{\circ}{\overset{\circ}{y}}{}^{(i)}-\hat{y}^{(i)}$	
\thetah	$\hat{ heta}$	theta hat
\thetab	$\hat{\theta}$	theta vector
\thetabh	$\hat{m{ heta}}_{}$	theta vector hat
\thetat	$oldsymbol{ heta}^{[\#1]}$	$theta^[t]$ in optimization
\thetatn	$oldsymbol{ heta}^{[\#1+1]}$	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	$\min_{oldsymbol{ heta} \in \Theta}$	min problem theta
\argmint	$rg\min_{oldsymbol{ heta}\in\Theta}$	argmin theta
\pdf	$p_{\perp}$	p
\pdfx	$p(\mathbf{x})$	p(x)
\pixt	$\pi(\mathbf{x} \mid \boldsymbol{\theta})$	pi(x theta), pdf of x given theta
\pixit	$\pi\left(\mathbf{x}^{(\#1)}\mid\boldsymbol{ heta} ight)$	$pi(x^i theta)$ , pdf of x given theta
\pixii	$\pi\left(\mathbf{x}^{(\#1)}\right)$	$pi(x^i)$ , pdf of i-th x

```
\pdfxy
                                           p(\mathbf{x}, y)
                                                                                                       p(x, y)
\pdfxyt
                                           p(\mathbf{x}, y \mid \boldsymbol{\theta})
                                                                                                       p(x, y \mid theta)
                                           p\left(\mathbf{x}^{(i)}, y^{(i)} \mid \boldsymbol{\theta}\right)
\pdfxyit
                                                                                                       p(x^(i), y^(i) \mid theta)
\pdfxyk
                                           p(\mathbf{x}|y=\#1)
                                                                                                       p(x \mid y = k)
                                           \log p(\mathbf{x}|y = \#1)
\lpdfxyk
                                                                                                       \log p(x \mid y = k)
                                           p\left(\mathbf{x}^{(i)}|y=\#1\right)
                                                                                                       p(x^i | y = k)
\pdfxiyk
\pik
                                                                                                       pi_k, prior
                                           \pi_{\#1}
                                                                                                       log pi_k, log of the prior
\lpik
                                           \log \pi_{\#1}
\pit
                                           \pi(\boldsymbol{\theta})
                                                                                                       Prior probability of parameter theta
                                           \mathbb{P}(y=1\mid \mathbf{x})
                                                                                                       P(y = 1 \mid x), post. prob for y=1
\post
                                           \mathbb{P}(y = \#1 \mid \mathbf{x})
                                                                                                       P(y = k \mid y), post. prob for y=k
\postk
                                           \pi: \mathcal{X} \to [0,1]
                                                                                                       pi with domain and co-domain
\pidomains
\pibayes
                                           \pi^*
                                                                                                       Bayes-optimal classification model
                                           \pi^*(\mathbf{x})
\pixbayes
                                                                                                       Bayes-optimal classification model
                                           \pi(\mathbf{x})
                                                                                                        pi(x), P(y = 1 \mid x)
\pix
\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})
\pixh
                                           \hat{\pi}(\mathbf{x})
                                                                                                       pi(x) hat, P(y = 1 | x) hat
\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\left(y^{(i)} \mid \mathbf{x}^{(i)}, \boldsymbol{\theta}\right)
                                                                                                       p(y^i |x^i, theta)
\pdfyigxit
                                                                                                       \log p(y \mid x, \text{ theta})
\lpdfygxt
                                           \log p(y \mid \mathbf{x}, \boldsymbol{\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})}
\bayesrulek
                                                                                                        Bayes rule
\muk
                                                                                                       mean vector of class-k Gaussian (discr analysis)
                                           \mu_{k}
                                                                                                       residual, stochastic
\eps
                                           \epsilon^{(i)}
\epsi
                                                                                                       epsilon<sup>i</sup>, residual, stochastic
                                                                                                       residual, estimated
\epsh
                                           \hat{\epsilon}
                                                                                                       y f(x), margin
\yf
                                           yf(\mathbf{x})
                                          y^{(i)}f\left(\mathbf{x}^{(i)}\right)
                                                                                                       y^i f(x^i), margin
\yfi
                                           \hat{\Sigma}
\Sigmah
                                                                                                        estimated covariance matrix
                                           \hat{\Sigma}_i
\Sigmahj
                                                                                                        estimated covariance matrix for the j-th class
                                           L(y,f)
                                                                                                       L(y, f), loss function
\Lyf
\Lypi
                                           L(y,\pi)
                                                                                                       L(y, pi), loss function
                                           L(y, f(\mathbf{x}))
                                                                                                       L(y, f(x)), loss function
\Lxy
                                           L\left(y^{(i)}, f\left(\mathbf{x}^{(i)}\right)\right)
\Lxyi
                                                                                                       loss of observation
                                           L(y, f(\mathbf{x} \mid \boldsymbol{\theta}))
                                                                                                       loss with f parameterized
\Lxyt
                                           L\left(y^{(i)}, f\left(\mathbf{x}^{(i)} \mid \boldsymbol{\theta}\right)\right)
                                                                                                       loss of observation with f parameterized
\Lxyit
                                          L\left(y^{(i)}, f\left(\tilde{\boldsymbol{x}}^{(i)} \mid \boldsymbol{\theta}\right)\right)
                                                                                                       loss of observation with f parameterized
\Lxym
\Lpixy
                                           L(y, \pi(\mathbf{x}))
                                                                                                       loss in classification
\Lpiv
                                           L(y, \boldsymbol{\pi})
                                                                                                       loss in classification
                                           L\left(y^{(i)}, \pi\left(\mathbf{x}^{(i)}\right)\right)
                                                                                                       loss of observation in classification
\Lpixyi
```

\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
\Lhxy	$L(y, h(\mathbf{x}))$	L(y, h(x)), loss function on discrete classes
\Lr	$L\left(r\right)$	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	$\mathbb{E}_{y \mathbf{x}}(L(y, f(\mathbf{x})))$	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	$\mathcal{R}_{ ext{emp}}^{ ext{-mp}}(f)$	$R_{emp}(f)$
\risket	$\mathcal{R}_{ ext{emp}}^{ ext{-}}(oldsymbol{ heta})$	R_emp(theta)
\riskr	$\mathcal{R}_{ ext{reg}}$	R_reg, regularized risk
\riskrt	$\mathcal{R}_{ ext{reg}}(oldsymbol{ heta})$	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	$\hat{\mathcal{R}}_{ ext{emp}}(oldsymbol{ heta})$	hat R_emp(theta)
\LL	$\mathcal{L}$	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	$\mathrm{err}_{\mathrm{train}}$	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
\olsest	$(\mathbf{X}^{ op}\mathbf{X})^{-1}\mathbf{X}^{ op}\mathbf{y}$	OLS estimator in LM

## ml-ensembles

Macro	Notation	Comment
\bl	$b^{[\#1]}$	baselearner, default m
\blh	$\hat{b}^{[\#1]}$	estimated base learner, default m
\blx	$b^{[\#1]}({f x})$	baselearner, default m
\fM	$f^{[M]}(\mathbf{x})$	ensembled predictor
\fMh	$\hat{f}^{[M]}(\mathbf{x})$	estimated ensembled predictor
\ambifM	$\Delta\left(f^{[M]}(\mathbf{x})\right)$	ambiguity/instability of ensemble
\betam	$\beta^{[\#1]}$	weight of basemodel m
\betamh	$\hat{eta}^{[\#1]}$	weight of basemodel m with hat
\betaM	$eta^{[M]}$	last baselearner
\fm	$f^{[\#1]}$	prediction in iteration m
\fmh	$\hat{f}^{[\#1]}$	prediction in iteration m
\fmd	$f^{[\#1-1]}$	prediction m-1
\fmdh	$\hat{f}^{[\#1-1]}$	prediction m-1
\errm	$\mathrm{err}^{[\#1]}$	weighted in-sample misclassification rate
\wm	$w^{[\#1]}$	weight vector of basemodel m
\wmi	$w^{[\#1](i)}$	weight of obs i of basemodel m
\thetam	$oldsymbol{ heta}^{[\#1]}$	parameters of basemodel m
\thetamh	$\hat{m{ heta}}^{[\#1]}$	parameters of basemodel m with hat
\blxt	$b(\mathbf{x}, \boldsymbol{\theta}^{[\#1]})$	baselearner, default m
\ens	$\sum_{m=1}^{M} \beta^{[m]} b(\mathbf{x}, \boldsymbol{\theta}^{[m]})$	ensemble
\rmm	$ ilde{r}^{[\#1]}$	pseudo residuals
\rmi	$ ilde{r}^{[\#1](i)}$	pseudo residuals
\Rtm	$R_t^{[\#1]}$	terminal-region
\Tm	$T^{[\#1]}$	terminal-region
\ctm	$c_t^{[\#1]}$	mean, terminal-regions
\ctmh	$\hat{c}_t^{[\#1]}$	mean, terminal-regions with hat
\ctmt	$ ilde{c}_t^{[\#1]}$	mean, terminal-regions
\Lp	$\overset{\iota}{L'}$	,
\Ldp	L''	
\Lpleft	$L_{ m left}'$	
\ts	$oldsymbol{ heta}^{\star}$	theta*
\bljt	$b^{[j]}(\mathbf{x}, oldsymbol{ heta})$	BL j with theta
\bljts	$b^{[j]}(\mathbf{x}, oldsymbol{ heta}^{\star})$	BL j with theta*

### 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	$J_{\mathrm{test},\#1}$	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	$\{1,\dots,n\}^{n_{\mathrm{test}}}$	space of train indices of size n_test
\yJ	$\mathbf{y}_{\#1}$	output vector associated to index J
\yJDef	$ y_{\#1} \left( y^{(J^{(1)})}, \dots, y^{(J^{(m)})} \right) $ $ \mathcal{J} $	def of the output vector associated to index J
<b>\</b> JJ	Ì	cali-J, set of all splits
\JJset	$((J_{\mathrm{train},1},J_{\mathrm{test},1}),\ldots,(J_{\mathrm{train},B},J_{\mathrm{test},B}))$	$(Jtrain_1,Jtest_1) \dots (Jtrain_B,Jtest_B)$
$\Itrainlam$	$\mathcal{I}(\mathcal{D}_{ ext{train}},oldsymbol{\lambda})$	
\GE	GE	GE
\GEh	$\widehat{ ext{GE}}$	GE-hat
\GEfull	$\mathrm{GE}(\mathcal{I}, \boldsymbol{\lambda}, \#1,  ho)$	GE full
\GEhholdout	$\widehat{\operatorname{GE}}_{J_{\operatorname{train}},J_{\operatorname{test}}}(\mathcal{I},oldsymbol{\lambda}, J_{\operatorname{train}} , ho)$	GE hat holdout
\GEhholdouti	$\widehat{\operatorname{GE}}_{J_{ ext{train},\#1},J_{ ext{test},\#1}}(\mathcal{I},oldsymbol{\lambda}, J_{ ext{train},\#1} , ho)$	GE hat holdout i-th set
\GEhlam	$\widehat{\mathrm{GE}}(oldsymbol{\lambda})$	GE-hat(lam)
\GEhlamsubIJrho	$\widehat{\operatorname{GE}}_{\mathcal{I},\mathcal{J}, ho}(oldsymbol{\lambda})$	GE-hat_I,J,rho(lam)
\GEhresa	$\widehat{\mathrm{GE}}(\mathcal{I},\mathcal{J}, ho,oldsymbol{\lambda})$	GE-hat_I,J,rho(lam)
\GErhoDef	$\lim_{n_{ ext{test}}  o \infty} \mathbb{E}_{\mathcal{D}_{ ext{train}}, \mathcal{D}_{ ext{test}} \sim \mathbb{P}_{xy}} \left[  ho \left( \mathbf{y}_{J_{ ext{test}}}, F_{J_{ ext{test}}, \mathcal{I}(\mathcal{D}_{ ext{train}}, oldsymbol{\lambda})}  ight) \right]$	GE formal def
\agr	$\inf_{h_{\text{test}} \to \infty} \mathcal{L}_{\text{train}} \mathcal{L}_{\text{test}} \sim_{\mathbb{F}_{xy}} [P(J_{\text{Jtest}}, \mathcal{L}_{\text{Jtest}}, \mathcal{L}(\mathcal{L}_{\text{train}}, \mathcal{A}))]$	aggregate function
\GEf	$\operatorname{GE}\left(\hat{f}\right)$	GE of a fitted model
\GEfh	$\widehat{\mathrm{GE}}\left(\widehat{f}\right)$	GEh of a fitted model
\GEfL	$\operatorname{GE}\left(\widehat{f},L\right)$	GE of a fitted model wrt loss L
\Lyfhx	$L\left(y,\hat{f}(\mathbf{x})\right)$	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	$\operatorname{GE}_{\mathcal{D}}$	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	$\overline{F}$	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	$F_{J_{ ext{test}},\hat{f}}$	predscore mat idxvec Jtest and model f hat
$\FJ$ testftrain	$F_{J_{ ext{tesi}},\mathcal{I}(\mathcal{D}_{ ext{train}},oldsymbol{\lambda})}$	predscore mat idxvec Jtest and model f
\FJtestftraini	$F_{I_1},\dots,\sigma_{I_p}$	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	$\bigcup_{m\in\mathbb{N}} \left(\mathcal{Y}^m  imes \mathbb{R}^{m imes g} ight)$	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	#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	$rac{\mathcal{I}_{oldsymbol{\lambda}}}{ ilde{oldsymbol{\Lambda}}}$	inducer with HP
\LamS	$ ilde{m{\Lambda}}$	search space
\lami	$oldsymbol{\lambda}^{(\#1)}$	lambda i
\clam	$c(oldsymbol{\lambda})$	c(lambda)
\clamh	$c(\hat{oldsymbol{\lambda}})$	c(lambda-hat)
\lams	$\lambda^*$	theoretical min of c
\lamh	$egin{array}{c} c(\hat{oldsymbol{\lambda}}) \ oldsymbol{\lambda}^* \ \hat{oldsymbol{\lambda}} \end{array}$	returned lambda of HPO
$\label{lamp}$	$\lambda^+$	proposed lambda
$\clamb$	$c(\boldsymbol{\lambda}^+)$	c of proposed lambda
\archive	$\mathcal A$	archive
\archivet	$\mathcal{A}^{[\#1]}$	archive at time step t
\tuner	$\mathcal T$	tuner
\tunerfull	$\mathcal{T}_{\mathcal{I}, ilde{oldsymbol{\Lambda}}, ho,\mathcal{J}} \ \hat{c}(oldsymbol{\lambda})$	tuner with inducer, search space, perf measure, resampling strategy
\chlam	$\hat{c}(oldsymbol{\lambda})$	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	$egin{aligned} \left\{ \left(oldsymbol{\lambda}^{(i)}, \Psi^{[i]} ight)  ight\} \ \left(\lambda^{[1]}, \dots, \lambda^{[m_{ ext{init}}]} ight) \end{aligned}$	metadata for the Gaussian process
\lamvec	$\left(\lambda^{[1]},\ldots,\lambda^{[m_{\mathrm{init}}]} ight)$	vector of different inputs
\minit	$m_{ m init}$	size of the initial design
\lambu	$\lambda_{ m budget}$	single lambda_budget component HP
$\label{lamfid}$	$\lambda_{ m fid}$	single lambda fidelity
$\label{lamfidl}$	$\lambda_{ m fid}^{ m low}$	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	$-\int_{\mathcal{X}} \tilde{f}(x) \cdot \log f(x) dx$	diff entropy of x
$\$ jentxy	$-\sum_{x\in\mathcal{X}}p(x,y)\cdot\log p(x,y)$	joint entropy of x, y
\jdentxy	$-\int_{\mathcal{X},\mathcal{Y}} f(x,y) \cdot \log f(x,y) dx dy$	joint diff entropy of x, y
$\c$ entyx	$-\sum_{x\in\mathcal{X}}^{\infty} p(x) \sum_{y\in\mathcal{Y}} p(y x) \cdot \log p(y x)$	cond entropy $y x$
$\c$	$-\int_{\mathcal{X},\mathcal{Y}} f(x,y) \cdot \log f(y x) dx dy$	cond diff entropy $y x$
\xentpq	$-\sum_{x\in\mathcal{X}}^{\infty}p(x)\cdot\log q(x)$	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 q
\explogpq	$\mathbb{E}_p\left[\log rac{p(X)}{q(X)} ight]$	expected LLR of p, q (def KLD)
\sumlogpq	$\sum_{x \in \mathcal{X}} p(x) \cdot \log \frac{p(x)}{q(x)}$	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	$\ddot{f}_{j}$	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		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	$S \subseteq P \setminus \{j, k\}$ $\hat{\phi}_{j}^{(i)}$ $\mathcal{G}$	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	$\Omega( heta)$	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	
\EWA	EWA	
\REWA	REWA	
\EXPthree	EXP3	
\EXPthreep	EXP3P	
\reg	$\psi$	
\Algo	Algo	

## 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	$\begin{pmatrix} \zeta^{(1)}, \zeta^{(n)} \\ \zeta^{(\#1)} \end{pmatrix}$	slack variable vector
\sli		i-th slack variable
\scptxi	$raket{m{ heta},\mathbf{x}^{(i)}}$	scalar prodct of theta and xi
\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	$\phi( ilde{\mathbf{x}})$	feature map $x$ tilde
\kxxt	$k(\mathbf{x}, \tilde{\mathbf{x}})$	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
\Nl	$\mathcal{N}_1$	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	$\hat{\pi}_{\#1}^{(\bar{\mathcal{N}}_2)}$	estimated class probability right node