latex-math Macros

compiled: 2024-11-18

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.

Contents

basic-math	;
basic-ml	Ę
ml-ensembles	ę
ml-eval	11
ml-feature-sel	13
ml-gp	14
ml-hpo	15
ml-infotheory	16
ml-interpretable	17
ml-mbo	18
ml-multitarget	19
ml-nn	20
ml-online	21

ml-regu	22
ml-survival	23
ml-svm	24
ml-trees	25

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	ϵ_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	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		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	$\sum_{j=1}^{p}$	summation from $j=1$ to p
\sumik	$ \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 $i=1$ 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	tr	tr, trace
\spn	span	span
\scp	$\langle \#1, \#2 \rangle$	<.,.>, scalarproduct
\mat	(#1)	short pmatrix command
\Amat	$\dot{\mathbf{A}}$	matrix A
\Deltab	Δ	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 ~	\dots is distributed as \dots

basic-ml

Macro	Notation	Comment
\Xspace	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	\mathbf{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	\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	$(\mathbf{x}^{(\#1)}, y^{(\#1)})$	(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	$egin{aligned} igcup_{n \in \mathbb{N}} (\mathcal{X} imes \mathcal{Y})^n \ ig\{ \mathbf{x}^{(1)}, \dots, \mathbf{x}^{(n)} ig\} \ ig\{ \mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n)} ig\} \end{aligned}$	$\{x1,, xn\}$, input data
\ydat	$\left\{\mathbf{y}^{(1)}, \dots, \mathbf{y}^{(n)}\right\}_{\top}$	$\{y1,, yn\}$, input data
\yvec	$\left(y^{(1)},\ldots,y^{(n)} ight)^{ op}$	(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	\mathbf{x}_{j}	x_j, j-th feature
\xjvec	$\left(x_j^{(1)},\ldots,x_j^{(n)}\right)$	$(x^1_j,, x^n_j)$, j-th feature vector
\phiv	ϕ	Basis transformation function phi
\phixi	$\phi^{(i)}$	Basis transformation of xi: $phi^i := phi(xi)$
\lamv	λ	lambda vector, hyperconfiguration vector
\Lam	Λ (1.1	Lambda, space of all hpos
\preimageInducer	$\left(igcup_{n\in\mathbb{N}}(\mathcal{X} imes\mathcal{Y})^n ight) imesoldsymbol{\Lambda}$	Set of all datasets times the hyperparameter space
\preimageInducerShort	$\mathbb{D} imes \mathbf{\Lambda}$	Set of all datasets times the hyperparameter space
\ind	${\cal I}$	Inducer, inducing algorithm, learning algorithm

\ftrue	$f_{ m true}$	True underlying function (if a statistical model is assumed)
\ftruex	$f_{ ext{true}}(\mathbf{x})$	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 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	$\hat{f}_{\mathcal{D}_{ ext{train}}}$	fhat_Dtrain, estimate of f based on D
\fhDnlam	$\hat{f}_{\mathcal{D}_n, oldsymbol{\lambda}}$	model learned on Dn with hp lambda
\fhDlam	$\hat{f}_{\mathcal{D},oldsymbol{\lambda}}$	model learned on D with hp lambda
\fhDnlams	$\hat{f}_{\mathcal{D}_n, oldsymbol{\lambda}^*}$	model learned on Dn with optimal hp lambda
\fhDlams	$\hat{f}_{\mathcal{D}, oldsymbol{\lambda}^*}$	model learned on D with optimal hp lambda
\hx	$h(\mathbf{x})$	h(x), discrete prediction function
\hh	\hat{h}	h hat
\hxh	$\hat{\hat{h}}(\mathbf{x})$	hhat(x)
\hxt	$h(\mathbf{x}) h(\mathbf{x} \boldsymbol{\theta})$	$h(x \mid \text{theta})$
\hxi	$h(\mathbf{x}^{(i)})$	$h(x^-(i))$
\hxit	$h\left(\mathbf{x}^{(i)}\mid oldsymbol{ heta} ight)$	$h(x^{-1})$ $h(x^{-1})$ theta)
\hbayes	h^*	Bayes-optimal classification model
\hxbayes	$h^*(\mathbf{x})$	Bayes-optimal classification model
\yh	\hat{y}	yhat for prediction of target
\yih	$\hat{\hat{y}}^{(i)}$	yhat^(i) for prediction of ith targiet
\resi	$\stackrel{g}{y}{}^{(i)}-\hat{y}^{(i)}$	y new (i) for production of the english
\thetah	$\hat{ heta}$	theta hat
\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 $[t+1]$ in optimization
\thetahDnlam	$\hat{ heta}_{\mathcal{D}_n,oldsymbol{\lambda}}$	theta learned on Dn with hp lambda
\thetahDlam	$\hat{oldsymbol{ heta}}_{\mathcal{D},oldsymbol{\lambda}}^{D_n,oldsymbol{\lambda}}$	theta learned on D with hp lambda
\mint	$\min_{\boldsymbol{\theta} \in \Theta}$	min problem theta
\argmint	$\underset{\boldsymbol{\theta} \in \Theta}{\operatorname{arg min}}_{\boldsymbol{\theta} \in \Theta}$	argmin theta
\pdf	p	p
\pdfx	$p(\mathbf{x})$	p(x)
\pixt	$\pi(\mathbf{x} \mid \boldsymbol{\theta})$	pi(x theta), pdf of x given theta
\pixit	$\pi\left(\mathbf{x}^{(\#1)}\midoldsymbol{ heta} ight)$	pi(x^i theta), pdf of x given theta
-	` ' /	

```
\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)
                                                                                                   p(x^(i), y^(i) \mid theta)
\pdfxyit
                                         p(\mathbf{x}|y = #1)
\pdfxvk
                                                                                                   p(x \mid y = k)
                                                                                                   \log\,p(x\mid y=k)
                                         \log p(\mathbf{x}|y = #1)
\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^*
                                                                                                   Bayes-optimal classification model
\pibaves
\pixbayes
                                         \pi^*(\mathbf{x})
                                                                                                   Bayes-optimal classification model
                                                                                                   pi(x), P(v = 1 \mid x)
\pix
                                         \pi(\mathbf{x})
\piv
                                                                                                   pi, bold, as vector
\pikx
                                         \pi_{\#1}({\bf x})
                                                                                                   pi k(x), P(y = k \mid x)
                                         \pi_{\#1}(\mathbf{x} \mid \boldsymbol{\theta})
                                                                                                   pi_k(x \mid theta), P(y = k \mid x, theta)
\pikxt
                                                                                                   pi(x) hat, P(y = 1 | x) hat
\pixh
                                         \hat{\pi}(\mathbf{x})
                                         \hat{\pi}_{\#1}(\mathbf{x})
                                                                                                   pi_k(x) hat, P(y = k \mid x) hat
\pikxh
                                         \hat{\pi}(\mathbf{x}^{(i)})
\pixih
                                                                                                   pi(x^{(i)}) with hat
                                         \hat{\pi}_{\#1}(\mathbf{x}^{(i)})
                                                                                                   pi_k(x^(i)) with hat
\pikxih
                                         p(y \mid \mathbf{x}, \boldsymbol{\theta})
                                                                                                   p(y \mid x, theta)
\pdfygxt
                                         p\left(y^{(i)} \mid \mathbf{x}^{(i)}, \boldsymbol{\theta}\right)
                                                                                                   p(y^i |x^i, theta)
\pdfyigxit
\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})}
\bayesrulek
                                                                                                   Bayes rule
\muk
                                                                                                   mean vector of class-k Gaussian (discr analysis)
                                        \mu_{\#1}
\mukh
                                                                                                   estimated mean vector of class-k Gaussian (discr analysis)
                                         \hat{\mu}_{\#1}
\eps
                                                                                                   residual, stochastic
                                         \epsilon
\epsv
                                                                                                   residual, stochastic, as vector
                                         \epsilon
                                        \epsilon^{(i)}
\epsi
                                                                                                   epsilon<sup>*</sup>i, residual, stochastic
                                         \hat{\epsilon}
                                                                                                   residual, estimated
\epsh
\epsvh
                                                                                                   residual, estimated, vector
                                         \hat{\epsilon}
\yf
                                        yf(\mathbf{x})
                                                                                                   y f(x), margin
                                        y^{(i)}f\left(\mathbf{x}^{(i)}\right)
\yfi
                                                                                                   y^i f(x^i), margin
                                         \hat{\Sigma}
\Sigmah
                                                                                                   estimated covariance matrix
                                         \hat{\Sigma}_i
                                                                                                   estimated covariance matrix for the j-th class
\Sigmahj
\Lyf
                                         L(y,f)
                                                                                                   L(y, f), loss function
\Lypi
                                         L(y,\pi)
                                                                                                   L(y, pi), loss function
\Lxy
                                         L(y, f(\mathbf{x}))
                                                                                                   L(y, f(x)), loss function
                                         L\left(y^{(i)}, f\left(\mathbf{x}^{(i)}\right)\right)
\Lxyi
                                                                                                   loss of observation
```

```
\Lxyt
                                            L(y, f(\mathbf{x} \mid \boldsymbol{\theta}))
                                                                                                            loss with f parameterized
                                            L\left(y^{(i)}, f\left(\mathbf{x}^{(i)} \mid \boldsymbol{\theta}\right)\right)
\Lxyit
                                                                                                            loss of observation with f parameterized
                                            L(y^{(i)}, f(\tilde{\boldsymbol{x}}^{(i)} \mid \boldsymbol{\theta}))
                                                                                                            loss of observation with f parameterized
\Lxym
                                            L(y, \pi(\mathbf{x}))
                                                                                                            loss in classification
\Lpixy
                                            L(y,\pi)
                                                                                                            loss in classification
\Lpiy
                                                                                                            loss in classification
                                            L(y, \boldsymbol{\pi})
\Lpiv
                                            L\left(y^{(i)}, \pi\left(\mathbf{x}^{(i)}\right)\right)
\Lpixyi
                                                                                                            loss of observation in classification
\Lpixyt
                                            L(y, \pi(\mathbf{x} \mid \boldsymbol{\theta}))
                                                                                                            loss with pi parameterized
                                            L\left(y^{(i)}, \pi\left(\mathbf{x}^{(i)} \mid \boldsymbol{\theta}\right)\right)
                                                                                                            loss of observation with pi parameterized
\Lpixyit
\Lhy
                                            L(y,h)
                                                                                                            L(v, h), loss function on discrete classes
                                            L(y, h(\mathbf{x}))
                                                                                                            L(y, h(x)), loss function on discrete classes
\Lhxy
\Lr
                                             L\left(r\right)
                                                                                                            L(r), loss defined on residual (reg) / margin (classif)
                                            \frac{|y - f(\mathbf{x})|}{(y - f(\mathbf{x}))^2}
\lone
                                                                                                            L1 loss
\ltwo
                                                                                                            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
                                            -y\log(\pi(\mathbf{x})) - (1-y)\log(1-\pi(\mathbf{x}))
\lcrossent
                                                                                                            cross-entropy loss
                                            (\pi(\mathbf{x}) - y)^2
\lbrier
                                                                                                            Brier score
                                            \mathcal{R}
                                                                                                            R, risk
\risk
                                            \mathcal{R}^*
\riskbayes
                                            \mathcal{R}(f)
                                                                                                            R(f), risk
\riskf
                                            \mathbb{E}_{y|\mathbf{x}}\left(L\left(y,f(\mathbf{x})\right)\right)
                                                                                                            risk def (expected loss)
\riskdef
                                            \mathcal{R}(\boldsymbol{\theta})
                                                                                                            R(theta), risk
\riskt
                                            \mathcal{R}_{\mathrm{emp}}
                                                                                                            R emp, empirical risk w/o factor 1 / n
\riske
                                            \bar{\mathcal{R}}_{\mathrm{emp}}
                                                                                                            R_emp, empirical risk w/ factor 1 / n
\riskeb
                                            \mathcal{R}_{\mathrm{emp}}(f)
\riskef
                                                                                                            R = emp(f)
\risket
                                            \mathcal{R}_{\mathrm{emp}}(\boldsymbol{\theta})
                                                                                                            R emp(theta)
                                            \mathcal{R}_{	ext{reg}}
                                                                                                            R_reg, regularized risk
\riskr
                                            \mathcal{R}_{\mathrm{reg}}(oldsymbol{	heta})
                                                                                                            R reg(theta)
\riskrt
                                            \mathcal{R}_{reg}(f)
                                                                                                            R \operatorname{reg}(f)
\riskrf
                                                                                                            hat R_reg(theta)
\riskrth
                                            \hat{\mathcal{R}}_{\text{reg}}(\boldsymbol{\theta})
                                            \hat{\mathcal{R}}_{\mathrm{emp}}(\boldsymbol{\theta})
                                                                                                            hat R_emp(theta)
\risketh
\LL
                                            \mathcal{L}
                                                                                                            L. likelihood
                                            \mathcal{L}(\boldsymbol{\theta})
                                                                                                            L(theta), likelihood
\LLt
\LLtx
                                            \mathcal{L}(\boldsymbol{\theta}|\mathbf{x})
                                                                                                            L(theta|x), likelihood
                                                                                                            l, log-likelihood
\log1
                                            \ell(\boldsymbol{\theta})
                                                                                                            l(theta), log-likelihood
\loglt
\logltx
                                            \ell(\boldsymbol{\theta}|\mathbf{x})
                                                                                                            l(theta|x), log-likelihood
                                                                                                            training error
\errtrain
                                            err_{train}
\errtest
                                                                                                            test error
                                            err_{test}
\errexp
                                            \overline{\mathrm{err}_{\mathrm{test}}}
                                                                                                            avg training error
                                            \boldsymbol{\theta}^{\top} \mathbf{x}
                                                                                                            linear model
\thx
                                             (\mathbf{X}^{\top}\mathbf{X})^{-1}\mathbf{X}^{\top}\mathbf{y}
\olsest
                                                                                                            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	$b^{[\#1]}(\mathbf{x})$	baselearner, default m
\blf	$f^{[\#1]}$	baselearner: scores, default m
\blfh	$\hat{f}^{[\#1]}$	estimated baselearner: scores, default m
\blfhx	$\hat{f}^{[\#1]}(\mathbf{x})$	estimated baselearner: scores of x, default m
\bl1	$h^{[\#1]}$	baselearner: hard labels, default m
\bllh	$\hat{h}^{[\#1]}$	estimated baselearner: hard labels, default m
\bllhx	$\hat{h}^{[\#1]}(\mathbf{x})$	estimated baselearner: hard labels of x, default m
\blp	$\pi^{[\#1]}$	baselearner: probabilities, default m
\blph	$\hat{\pi}^{[\#1]}$	estimated baselearner: probabilities, default m
\blphxk	$\hat{\pi}_k^{[\#1]}(\mathbf{x})$	estimated baselearner: probabilities of x for class k, 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	$\beta^{[\stackrel{ ightarrow}{4}{1}]}$	weight of basemodel m
\betamh	$\hat{eta}^{[\#1]}$	weight of basemodel m with hat
\betaM	$eta^{[M]}$	last baselearner
\ib	IB	In-Bag (IB)
\ibm	$\mathrm{IB}^{[m]}$	In-Bag (IB) for m-th bootstrap
\oob	OOB	Out-of-Bag (OOB)
\oobm	$OOB^{[m]}$	Out-of-Bag (OOB) for m-th bootstrap
\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	$\operatorname{err}^{[\#1]}$	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	$\hat{oldsymbol{ heta}}^{[\#1]}$	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	$\tilde{r}^{[\#1]}$	pseudo residuals
\rmi	$\tilde{r}[\#1](i)$	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 L'
\Ldp L''
\Lpleft L'_{\text{left}}
\ts oldsymbol{	heta}^* theta*
\bljt b^{[j]}(\mathbf{x}, oldsymbol{	heta}) BL j with theta
\bljts b^{[j]}(\mathbf{x}, oldsymbol{	heta}^*) 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	$J_{ m test,\#1}$	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
\ 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	$\mathrm{GE}(\mathcal{I}, \boldsymbol{\lambda}, \#1, ho)$	GE full
\GEhholdout	$\widehat{\operatorname{GE}}_{J_{\operatorname{train}},J_{\operatorname{test}}}(\mathcal{I},oldsymbol{\lambda}, J_{\operatorname{train}} , ho)$	GE hat holdout
\GEhholdouti	$\widehat{\operatorname{GE}}_{J_{\operatorname{train},\#1},J_{\operatorname{test},\#1}}(\mathcal{I},oldsymbol{\lambda}, J_{\operatorname{train},\#1} , ho)$	GE hat holdout i-th set
\GEhlam	$\widehat{\mathrm{GE}}(\pmb{\lambda})$	GE-hat(lam)
\GEhlamsubIJrho	$\widehat{\operatorname{GE}}_{\mathcal{I},\mathcal{J}, ho}(\pmb{\lambda})$	GE-hat_I,J,rho(lam)
\GEhresa	$\widehat{\operatorname{GE}}(\mathcal{I},\mathcal{J}, ho(oldsymbol{\lambda})$	GE-hat_I,J,rho(lam)
\GErhoDef	$\lim_{n_{ ext{test}} o \infty} \mathbb{E}_{\mathcal{D}_{ ext{train}}, \mathcal{D}_{ ext{test}} \sim \mathbb{P}_{xy}} \left[ho \left(\mathbf{y}_{J_{ ext{test}}}, F_{J_{ ext{test}}, \mathcal{I}(\mathcal{D}_{ ext{train}}, oldsymbol{\lambda})} ight) ight]$	GE formal def
\agr	$\lim_{n_{\text{test}} \to \infty} \mathbb{E} \mathcal{D}_{\text{train}}, \mathcal{D}_{\text{test}} \sim \mathbb{P}_{xy} \left[\rho \left(\mathbf{y} J_{\text{test}}, \mathbf{r} J_{\text{test}}, \mathcal{I}(\mathcal{D}_{\text{train}}, \boldsymbol{\lambda}) \right) \right]$ agr	aggregate function
	_ / \	
\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	$F_{\#1}$	$\overline{\mathrm{predscore}}$ mat idxvec $\overline{\mathrm{J}}$
\FJf	$ec{F_{J,f}}$	predscore mat idxvec J and model f
\FJtestfh	$F_{J_{ ext{test}},\hat{f}}$	predscore mat idxvec Jtest and model f hat
\FJtestftrain	$F_{J_{ ext{tesi}},\mathcal{I}(\mathcal{D}_{ ext{train}},oldsymbol{\lambda})}$	predscore mat idxvec Jtest and model f
\FJtestftraini	$F_{I_{i-1}, \dots, I_{i}}$ $\mathcal{T}(\mathcal{D}_{i-1}, \dots, \mathbf{\lambda})$	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	π	proportion negative instances
\rp	π_+	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	ℓ	length-scale
\sqexpkernel	$\exp\left(-rac{\ \mathbf{x}-\mathbf{x}'\ ^2}{2\ell^2} ight)$	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)
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$c(\hat{oldsymbol{\lambda}}) \ oldsymbol{\lambda}^* \ \hat{oldsymbol{\lambda}}$	theoretical min of c
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	$\hat{oldsymbol{\lambda}}$	returned lambda of HPO
\label{lamp}	λ^+	proposed lambda
\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	$\mathcal{T}_{\mathcal{I}, ilde{oldsymbol{\Lambda}}, ho,\mathcal{J}} \ \hat{c}(oldsymbol{\lambda})$	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
$\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ $	λ^*	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	$(\lambda^{[1]},\ldots,\lambda^{[m_{\mathrm{init}}]})$	vector of different inputs
$\mbox{\mbox{\mbox{minit}}}$	$m_{ m init}$	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
$\operatorname{\lamfidu}$	$\lambda_{ m fid}^{ m \widetilde{upp}}$	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	\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	ν	
\uauto	L(x, g(f(x)))	undercomplete autoencoder objective function
\dauto	$L(x,g(f(\tilde{x})))$	denoising autoencoder objective function
\deltab	δ	
\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}	$L^{ exttt{lin}}$	
\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	ψ	
\Algo	Algo	

ml-regu

Macro	Notation	Comment
\thetas	$oldsymbol{ heta}^*$	theta star
\thetaridge	$oldsymbol{ heta}_{ ext{ridge}}$	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	ζ	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
$\sl_svmhplane$	$\hat{y}^{(i)}\left(\left\langle \hat{oldsymbol{ heta}},\mathbf{x}^{(i)} ight angle + heta_{0} ight)$	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	Φ	H, hilbertspace
\phix	$\phi(\mathbf{x})$	feature map x
ϕxt	$\phi(\tilde{\mathbf{x}})$	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
\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