

Notation

Rubem Vasconcelos Pacelli
rubem.engenharia@gmail.com

Department of Teleinformatics Engineering,
Federal University of Ceará.
Fortaleza, Ceará, Brazil.

Version: July 12, 2023

Contents

1 Font notation

2 Signals and functions

| | |
|-----|-------------------------------------|
| 2.1 | Time indexing |
| 2.2 | Common signals |
| 2.3 | Common functions |
| 2.4 | Operations and symbols |
| 2.5 | Digital signal processing |
| 2.6 | Transformations |

3 Probability, statistics, and stochastic processes

| | |
|-----|---------------------------------|
| 3.1 | Operators and symbols |
| 3.2 | Stochastic processes |
| 3.3 | Functions |
| 3.4 | Distributions |

4 Machine learning, optimization theory, and statistical signal processing

| | |
|-----|--|
| 4.1 | Matrix Calculus (in denominator layout) |
| 4.2 | Statistics: estimation and detection theory |
| 4.3 | Signals, (hyper)parameters, system performance, and criteria |

5 Linear Algebra

| | |
|-----|--|
| 5.1 | Common matrices and vectors |
| 5.2 | Indexing |
| 5.3 | General operations |
| 5.4 | Operations with matrices and tensors |
| 5.5 | Operations with vectors |
| 5.6 | Decompositions |

| | | |
|-----------|---|--|
| 5.7 | Spaces and sets | |
| 5.7.1 | Common spaces and sets | |
| 5.7.2 | Convex sets (or spaces) | |
| 5.7.3 | Spaces from matrices or vectors | |
| 5.8 | Set operations | |
| 5.9 | Inequalities | |
| 6 | Communication systems | |
| 6.1 | Common symbols | |
| 6.2 | Fading multipath channels | |
| 7 | Discrete mathematics | |
| 7.1 | Quantifiers, inferences | |
| 7.2 | Propositional Logic | |
| 7.3 | Operations | |
| 8 | Vector Calculus | |
| 9 | Electromagnetic waves | |
| 10 | Generic mathematical symbols | |
| 11 | Abbreviations | |

1 Font notation

| | |
|---|----------|
| $a, b, c, \dots, A, B, C, \dots$ | Scalars |
| $\mathbf{a}, \mathbf{b}, \mathbf{c}, \dots$ | Vectors |
| $\mathbf{A}, \mathbf{B}, \mathbf{C}, \dots$ | Matrices |
| $\mathcal{A}, \mathcal{B}, \mathcal{C}, \dots$ | Tensors |
| $A, B, C, \dots, \mathcal{A}, \mathcal{B}, \mathcal{C}, \dots, \mathbb{A}, \mathbb{B}, \mathbb{C}, \dots$ | Sets |

2 Signals and functions

2.1 Time indexing

| | |
|---|--|
| $x(t)$ | Continuous-time t |
| $x[n], x[k], x[m], x[i], \dots$ $x_n, x_k, x_m, x_i, \dots$ $x(n), x(k), x(m), x(i), \dots$ | Discrete-time n, k, m, i, \dots (parenthesis should be adopted only if there are no continuous-time signals in the context to avoid ambiguity) |
| $x[((n-m))_N]$ ^[33] , $x((n-m))_N$ ^[26] | Circular shift in m samples within a N -samples window |

2.2 Common signals

| | |
|------------------------------|---|
| $\delta(t)$ | Delta function |
| $\delta[n], \delta_{i,j}$ | Kronecker function ($n = i - j$) |
| $h(t), h[n]$ | Impulse response (continuous and discrete time) |
| $\tilde{x}[n], \tilde{x}(t)$ | Periodic discrete- or continuous-time signal |
| $\hat{x}[n], \hat{x}(t)$ | Estimate of $x[n]$ or $x(t)$ |
| $\dot{x}[m]$ | Interpolation of $x[n]$ |

2.3 Common functions

| | |
|--|---|
| $\mathcal{O}(\cdot), \mathcal{O}(\cdot)$ | Big-O notation |
| $\Gamma(\cdot)$ | Gamma function |
| $\mathcal{Q}(\cdot)$ | Quantization function |
| $\text{sgn}(\cdot)$ | Signum function |
| $\tanh(\cdot)$ | Hyperbolic tangent function |
| $I_\alpha(\cdot)$ | Modified Bessel function of the first kind and order α |

| | |
|----------------|----------------------|
| $\binom{n}{k}$ | Binomial coefficient |
|----------------|----------------------|

2.4 Operations and symbols

| | |
|---|--|
| $f : A \rightarrow B$ | A function f whose domain is A and codomain is B |
| $\mathbf{f} : A \rightarrow \mathbb{R}^n$ | A vector-valued function \mathbf{f} , i.e., $n \geq 2$ |
| $f^n, x^n(t), x^n[k]$ | n th power of the function f , $x[n]$ or $x(t)$ |
| $f^{(n)}, x^{(n)}(t)$ | n th derivative of the function f or $x(t)$ |
| $f', f^{(1)}, x'(t)$ | 1th derivative of the function f or $x(t)$ |
| $f'', f^{(2)}, x''(t)$ | 2th derivative of the function f or $x(t)$ |
| $\arg \max_{x \in \mathcal{A}} f(x)$ | Value of x that minimizes x |
| $\arg \min_{x \in \mathcal{A}} f(x)$ | Value of x that minimizes x |
| $f(\mathbf{x}) = \inf_{\mathbf{y} \in \mathcal{A}} g(\mathbf{x}, \mathbf{y})$ | Infimum, i.e., $f(\mathbf{x}) = \min \{g(\mathbf{x}, \mathbf{y}) \mid \mathbf{y} \in \mathcal{A} \wedge (\mathbf{x}, \mathbf{y}) \in \text{dom}(g)\}$, which is the greatest lower bound of this set [10] |
| $f(\mathbf{x}) = \sup_{\mathbf{y} \in \mathcal{A}} g(\mathbf{x}, \mathbf{y})$ | Supremum, i.e., $f(\mathbf{x}) = \max \{g(\mathbf{x}, \mathbf{y}) \mid \mathbf{y} \in \mathcal{A} \wedge (\mathbf{x}, \mathbf{y}) \in \text{dom}(g)\}$, which is the least upper bound of this set [10] |
| $f \circ g$ | Composition of the functions f and g |
| $*$ | Convolution (discrete or continuous) |
| \otimes [17], $\textcircled{\text{N}}$ [33] | Circular convolution |

2.5 Digital signal processing

| | |
|---------------|---|
| W_N | Twiddle factor, $e^{-j\frac{2\pi}{N}}$ [26] |
| N | Number of samples in the DFT/FFT |
| Ω [26] | Continuous angular frequency (in rad/s) |

| | |
|------------------------------------|---|
| ω | Discrete angular frequency. As ω is also used to denote continuous angular frequency outside the DSP context, it is always convenient to state that it denotes the discrete frequency when it does |
| f_c | Continuous linear frequency (in Hz) |
| f | Discrete linear frequency. As f is also used to denote continuous linear frequency outside the DSP context, it is always convenient to state that it denotes the discrete frequency when it does |
| $\mathcal{R}_N[n]$ | Rectangular window used to cut off the discrete sequences [26] |
| T [33], T_s | Sampling period |
| f_s | Sampling frequency (in Hz), i.e., $1/T$ |
| Ω_s | Sampling frequency (in rad/s), i.e., $2\pi f_s$ |
| Ω_N [33], B | One-sided effective bandwidth of the continuous-time signal spectrum |
| ω_s | Stop frequency [26] |
| ω_p | Pass frequency [26] |
| $\Delta\omega$ | $\omega_s - \omega_p$ [26] |
| ω_c | Cutoff frequency [26] |
| $s(t)$ | Impulse train |
| $\text{gdr} [H(e^{j\omega})]$ [33] | Group delay of $H(e^{j\omega})$ |
| $\angle H(e^{j\omega})$ [33] | Phase response of $H(e^{j\omega})$ |
| $ H(e^{j\omega}) $ [33] | Magnitude (or gain) of $H(e^{j\omega})$ |
| $x_c(t)$ [33], $x(t)$ | Continuous-time signal |
| $x_s(t)$ | Sampled version of $x(t)$, i.e., $x(t)s(t)$ |
| $x_r(t)$ | Reconstruction of $x(t)$ from interpolation |
| $\tilde{x}[n]$ | Periodic extension of the the aperiodic signal $x[n]$ |

2.6 Transformations

| | |
|--|---|
| $\mathcal{F}\{\cdot\}$ | Fourier transform (FT) |
| DTFT $\{\cdot\}$, DFS $\{\cdot\}$, FFT $\{\cdot\}$ | Discrete-time Fourier Transform (DTFT), Discrete Fourier Transform (DFT), Discrete Fourier Series (DFS), respectively |

| | |
|---|--|
| $\mathcal{L}\{\cdot\}$ | Laplace transform |
| $\mathcal{Z}\{\cdot\}$ | z-transform |
| $\hat{x}(t), \hat{x}[n]$ | Hilbert transform of $x(t)$ or $x[n]$ |
| $X(s)$ | Laplace transform of $x(t)$ |
| $X(f)$ | Fourier transform (FT) (in linear frequency, Hz) of $x(t)$ |
| $X(j\omega)$ | Fourier transform (FT) (in angular frequency, rad/sec) of $x(t)$ |
| $X(e^{j\omega})$ | Discrete-time Fourier transform (DTFT) of $x[n]$ |
| $X[k], X(k), X_k$ | Discrete Fourier transform (DFT) or fast Fourier transform (FFT) of $x[n]$, or even the Fourier series (FS) of the periodic signal $x(t)$ |
| $\tilde{X}[k], \tilde{X}(k), \tilde{X}_k$ | Discrete Fourier series (DFS) of $\tilde{x}[n]$ |
| $X(z)$ | z-transform of $x[n]$ |

3 Probability, statistics, and stochastic processes

3.1 Operators and symbols

| | |
|---|--|
| $\mathbf{E}[\cdot], \mathbf{E}[\cdot] \text{ [32]}, E[\cdot], \mathbb{E}[\cdot] \text{ [16]}$ | Statistical expectation operator |
| $\mathbf{E}_u[\cdot], \mathbf{E}_u[\cdot] \text{ [32]}, E_u[\cdot], \mathbb{E}_u[\cdot]$ | Statistical expectation operator with respect to u |
| $\langle \cdot \rangle$ | Ensemble average |
| $\text{var}[\cdot] \text{ [32]}, \text{VAR}[\cdot] \text{ [9, 25, 31, 35]}$ | Variance operator |
| $\text{var}_u[\cdot][\cdot], \text{VAR}_u[\cdot]$ | Variance operator with respect to u |
| $\text{cov}[\cdot], \text{COV}[\cdot]$ | Covariance operator [9] |
| $\text{cov}_u[\cdot], \text{COV}_u[\cdot]$ | Covariance operator with respect to u |
| μ_x | Mean of the random variable x |
| $\mathbf{\mu}_x, \mathbf{m}_x$ | Mean vector of the random variable \mathbf{x} [11] |
| μ_n | n th-order moment of a random variable |
| σ_x^2, κ_2 | Variance of the random variable x |
| \mathcal{K}_x, μ_4 | Kurtosis (4th-order moment) of the random variable x |
| κ_n | n th-order cumulant of a random variable |
| $\rho_{x,y}$ | Pearson correlation coefficient between x and y |

| | |
|---------------|---|
| $a \sim P$ | Random variable a with distribution P |
| \mathcal{R} | Rayleigh's quotient |

3.2 Stochastic processes

PS: Estimated terms come with a hat above of it

| | |
|---|--|
| $r_x(\tau)$ [32], $R_x(\tau)$ | Autocorrelation function of the signal $x(t)$ or $x[n]$ |
| $S_x(f), S_x(j\omega)$ | Power spectral density (PSD) of $x(t)$ in linear (f) or angular (ω) frequency |
| $S_{x,y}(f), S_{x,y}(j\omega)$ | Cross PSD of $x(t)$ and $y(t)$ in linear or angular (ω) frequency |
| \mathbf{R}_x | (Auto)correlation matrix of $\mathbf{x}(n)$ |
| $r_{x,d}(\tau), R_{x,d}(\tau)$ | Cross-correlation between $x[n]$ and $d[n]$ or $x(t)$ and $d(t)$ [32] |
| \mathbf{R}_{xy} | Cross-correlation matrix of $\mathbf{x}(n)$ and $\mathbf{y}(n)$ |
| \mathbf{r}_{xd} [24], \mathbf{p}_{xd} [16] | Cross-correlation vector between $\mathbf{x}(n)$ and $d(n)$ |
| $c_x(\tau), C_x(\tau)$ | Autocovariance function of the signal $x(t)$ or $x[n]$ [32] |
| $\mathbf{C}_x, \mathbf{K}_x, \mathbf{\Sigma}_x, \text{cov}[\mathbf{x}]$ | (Auto)covariance matrix of \mathbf{x} [9, 25, 31, 35, 42] |
| $c_{xy}(\tau), C_{xy}(\tau)$ | Cross-covariance function of the signal $x(t)$ or $x[n]$ [32] |
| $\mathbf{C}_{xy}, \mathbf{K}_{xy}, \mathbf{\Sigma}_{xy}$ | Cross-covariance matrix of \mathbf{x} and \mathbf{y} |

3.3 Functions

| | |
|----------------------|--|
| $Q(\cdot)$ | Q -function, i.e., $P[\mathcal{N}(0, 1) > x]$ [35] |
| $\text{erf}(\cdot)$ | Error function [35] |
| $\text{erfc}(\cdot)$ | Complementary error function i.e., $\text{erfc}(x) = 2Q(\sqrt{2}x) - \text{erf}(x)$ [35] |
| $P[A]$ | Probability of the event or set A [31] |
| $p(\cdot), f(\cdot)$ | Probability density function (PDF) or probability mass function (PMF) [31] |
| $p(x A)$ | Conditional PDF or PMF [31] |
| $F(\cdot)$ | Cumulative distribution function (CDF) |

| | |
|--|--|
| $\Phi_x(\omega), M_x(j\omega), E[e^{j\omega x}]$ | First characteristic function (CF) of x [35, 41] |
| $M_x(t), \Phi_x(-jt), E[e^{tx}]$ | Moment-generating function (MGF) of x [35, 41] |
| $\Psi_x(\omega), \ln \Phi_x(\omega), \ln E[e^{j\omega x}]$ | Second characteristic function |
| $K_x(t), \ln E[e^{tx}], \ln M_x(t)$ | Cumulant-generating function (CGF) of x [25] |

3.4 Distributions

| | |
|---|--|
| $\mathcal{N}(\mu, \sigma^2)$ | Gaussian distribution of a random variable with mean μ and variance σ^2 |
| $\mathcal{CN}(\mu, \sigma^2)$ | Complex Gaussian distribution of a random variable with mean μ and variance σ^2 |
| $\mathcal{N}(\mathbf{\mu}, \mathbf{\Sigma})$ | Gaussian distribution of a vector random variable with mean $\mathbf{\mu}$ and covariance matrix $\mathbf{\Sigma}$ |
| $\mathcal{CN}(\mathbf{\mu}, \mathbf{\Sigma})$ | Complex Gaussian distribution of a vector random variable with mean $\mathbf{\mu}$ and covariance matrix $\mathbf{\Sigma}$ |
| $\mathcal{U}(a, b)$ | Uniform distribution from a to b |
| $\chi^2(n), \chi_n^2$ | Chi-square distribution with n degree of freedom (assuming that the Gaussians are $\mathcal{N}(0, 1)$) |
| $\text{Exp}(\lambda)$ | Exponential distribution with rate parameter λ |
| $\Gamma(\alpha, \beta)$ | Gamma distribution with shape parameter α and rate parameter β |
| $\Gamma(\alpha, \theta)$ | Gamma distribution with shape parameter α and scale parameter $\theta = 1/\beta$ |
| $\text{Nakagami}(m, \Omega)$ | Nakagami-m distribution with shape parameter or fading figure m and spread, scale, or shape parameter Ω |
| $\text{Rayleigh}(\sigma)$ | Rayleigh distribution with scale parameter σ |
| $\text{Rayleigh}(\Omega)$ | Rayleigh distribution with the second moment $\Omega = E[x^2] = 2\sigma^2$ |
| $\text{Rice}(s, \sigma)$ | Rice distribution with noncentrality parameter s and σ . s^2 represent the specular component power |

| | |
|-------------------------------------|---|
| Rice(Ω, K), Rice(A, K) | Rice distribution with Rice factor $K = s^2/2\sigma^2$ and scale parameter $\Omega = A = s^2 + 2\sigma^2 = 2\sigma^2(K + 1)$ (Ω is preferred over A) |
|-------------------------------------|---|

4 Machine learning, optimization theory, and statistical signal processing

4.1 Matrix Calculus (in denominator layout)

PS: Estimated terms come with a hat above of it

| | |
|---|---|
| $\mathbf{g}, \nabla f, \frac{\partial f}{\partial \mathbf{w}}$ | Gradient descent vector, used in the steepest descent method, also called gradient descent method or deterministic gradient method. |
| $\hat{\mathbf{g}}$ if the gradient vector is ∇f (or $\hat{\mathbf{g}}$ if the gradient vector is \mathbf{g} [24]) | Stochastic gradient descent (SGD) vector, i.e., instantaneous approximation of gradient descent vector |
| $\mathbf{g}_{\mathbf{x}}, \nabla_{\mathbf{w}} f, \frac{\partial f}{\partial \mathbf{w}}$ | Gradient descent vector with respect \mathbf{w} [9] |
| $\mathbf{J}, \frac{\partial \mathbf{y}^\top}{\partial \mathbf{x}}, \nabla \mathbf{y}^\top$ [24] | Jacobian matrix. |
| $\mathbf{H}, \frac{\partial^2 f}{\partial \mathbf{w}^2}, \nabla^2 f$ [24], $\nabla \nabla f$ [9] | Hessian matrix. The notation ∇^2 is sometimes used in Matrix Calculus to denote the second-order vector derivative. However, it must be avoided since, in Vector Calculus, ∇^2 also denotes the Laplacian operator which in turn may be scalar or vector Laplacian operator depending on whether f is scalar- or vector-valued, respectively. Some discussion about can be found in [5–7] |

4.2 Statistics: estimation and detection theory

| | |
|---|-------------------------|
| \mathbf{x} | output |
| \mathbf{w} | Parameters |
| $p(\mathbf{x} \mathbf{w}), l(\mathbf{x} \mathbf{w})$ [31] | Likelihood function |
| $\ln p(\mathbf{x} \mathbf{w})$ | Log-likelihood function |

| | |
|--|--|
| $\Lambda(\mathbf{x})$ [31], $\frac{p(\mathbf{x} H_1)}{p(\mathbf{x} H_0)}$ [28, 31], $L(\mathbf{x})$ [12, 28] | Likelihood ratio function (also called likelihood ratio test (LRT) [28]) |
| $\Lambda_l(\mathbf{x})$, $\mathcal{L}(\mathbf{x})$ [12], $l(\mathbf{x})$ [28] | Log-likelihood ratio (LLR [28]) function |
| $\hat{\rho}_{x,y}$ | Estimated Pearson correlation coefficient between x and y |
| \mathcal{R}_k | Decision reagon |

4.3 Signals, (hyper)parameters, system performance, and criteria

| | |
|--|--|
| N | Number of instances (or samples), i.e., $n \in \{1, 2, \dots, N\}$ |
| N_{trn} | Number of instances in the training set, i.e., $n \in \{1, 2, \dots, N_{\text{trn}}\}$ |
| N_{tst} | Number of instances in the test set, i.e., $n \in \{1, 2, \dots, N_{\text{tst}}\}$ |
| N_{val} | Number of instances in the validation set, i.e., $n \in \{1, 2, \dots, N_{\text{val}}\}$ |
| N_e | Number of epochs |
| N_a | Number os attributes |
| K [24] | Number of classes (which is the number of outputs in multiclass problems). Use k to iterate over it |
| L | Number of layers, i.e., the depth of the network. Use l to iterate over it |
| M_l, m_l [24], J [24] | Number of neurons at the l th layer. You might prefer J in the case of the single-layer perceptron (use j to iterate over it). If you want to iterate through it, a sensible variation of Haykin notation is M_l , where m_l can be used as an iterator. m_0 is the length of the input vector without the bias. |
| $\mathbf{x}(n), \mathbf{x}_n$ | Input signal (in \mathbb{R}^{N_a+1}) |
| $x_0(n)$ | Dummy input of the bais, which is usually ± 1 . $+1$ is preferred [9, 24]. |
| $\varphi(\cdot)$ [24], $h(\cdot)$ [9] | Activation function |
| $\varphi'(v_{m_l}^{(l)}(n))$ [24], $\frac{\partial y_{m_l}^{(l)}}{\partial v_{m_l}^{(l)}(n)}$ [24] | Partial derivative of the activation function with respect to $v_{m_l}^{(l)}(n)$ (m_l neuron at l th layer) |

| | |
|---|--|
| $y_{m_l}^{(l)}(n), \varphi\left(v_{m_l}^{(l)}(n)\right)$ [24], $t_{m_l}^{(l)}(n)$ [9] | Output signal (target) of the m_l th neuron at the l th layer |
| $\mathbf{y}^{(l)}(n)$ | Output signal of the l th layer |
| $\mathbf{y}(n), \mathbf{y}^{(L)}(n)$ | Output of the neural network |
| $\mathbf{d}(n), \mathbf{d}_n$ | Desired label (in case of supervised learning). For multiclass classification, one-hot encoding is usually used. For binary (scalar) classification, however antipodal encoding, i.e., $\{-1, 1\}$ is more recommended [24]. |
| $e_{m_l}(n)$ | Error signal of the neuron m_l at the l th layer |
| $\mathbf{e}(n), \mathbf{d}(n) - \mathbf{y}(n)$ | Error signal |
| $\mathbf{w}_{m_l}^{(l)}(n), \boldsymbol{\theta}_{m_l}^{(l)}(n)$ $\begin{bmatrix} w_{m_l,0}^{(l)}(n) & w_{m_l,1}^{(l)}(n) & \dots & w_{m_l,m_l-1}^{(l)}(n) \end{bmatrix}$ | Parameters, coefficients, or synaptic weights vector in the l th layer. In the case of Single Layer Perceptrons or adaptive filters, the superscript is omitted |
| $w_{m_l,0}^{(l)}(n), b_{m_l}^{(l)}(n)$ | Bias (the first term of the weight vector) of the l th layer |
| $\mathbf{W}(n), [\mathbf{w}(1) \quad \mathbf{w}(2) \quad \dots \quad \mathbf{w}(N)]^\top$ | Matrix of the synaptic weights |
| $\bar{\mathbf{W}}(n)$ | Matrix of the synaptic weights, but without the bias |
| $v_{m_l}^{(l)}(n), \mathbf{w}_{m_l}^{(l)\top}(n)\mathbf{y}_{m_{l-1}}^{(l-1)}(n)$ | Induced local field or activation potential. At the first layer $\mathbf{y}_{m_0}^{(0)}(n) = \mathbf{x}(n)$ [9] |
| $\mathbf{v}^{(l)}(n), \mathbf{W}^{(l)}(n)\mathbf{y}_{m_{l-1}}^{(l-1)}(n)$ | Vector of the local fields at the l th layer |
| $\mathbf{w}^*, \mathbf{w}_o, \boldsymbol{\theta}^*, \boldsymbol{\theta}_o$ | Optimum value of the parameters, coefficients, or synaptic weights vector (\mathbf{w}^* is also used [9] but it is not recommended as it may be confused with the conjugation operator) |
| $\delta_{m_l}^{(l)}(n), \frac{\partial \mathcal{E}(n)}{\partial v_{m_l}^{(l)}(n)}$ | Local gradient of the m_l th neuron of the l th layer. |
| $\boldsymbol{\delta}^{(l)}(n)$ | Vector of the local gradients of all neurons at the l th layer |
| $\mathbf{X}, [\mathbf{x}(1) \quad \mathbf{x}(2) \quad \dots \quad \mathbf{x}(N)]$ | Data matrix [24] |
| $\eta(n)$ | Learning rate hyperparameter [24] |
| \mathcal{R} | Bayes risk or average risk [24] |

| | |
|---|---|
| c_{ij}, C_{ij} | Misclassification cost in deciding in favor of class \mathcal{C}_i (represented in the subspace \mathcal{H}_i) when the \mathcal{C}_j is the true class (used in Bayes classifiers/detectors) [12, 24] |
| \mathcal{C}_k [24], \mathcal{C}_k [9] | k th class |
| \mathcal{T} [24], \mathbb{X} [22] | Training set, i.e., the set $\{\mathbf{x}(n), d(n)\}$ that is used in the training phase. |
| \mathcal{H}_k | Subspace of the training vector belonging to the class \mathcal{C}_k |
| \mathcal{H} | Complete space of the input vector, i.e., $\mathcal{H}_1 \cup \mathcal{H}_2 \cup \dots \mathcal{H}_K$ |
| \mathcal{X} [24] | Set of all vectors in the training, batch, validation, or test dataset that were misclassified |
| $\mathcal{E}(\mathbf{w}), \mathcal{E}(\mathbf{w}(n)), \mathcal{E}(n)$ | Cost function or objective function (the way it is written depends on the purpose of the text) |
| $J(\mathbf{w}), J(\mathbf{w}(n)), J(n)$ | Alternative to the cost function |
| $\Delta \mathcal{E}(\mathbf{w}(n)), \Delta \mathcal{E}(n), \mathcal{E}(\mathbf{w}(n+1)) - \mathcal{E}(\mathbf{w}(n))$ | Cost function or objective function (the way it is written depends on the purpose of the text) |
| $\mathcal{E}_{\text{av}}(\cdot)$ [24] | Error energy averaged over the training sample or the empirical risk |
| ρ | Distance of the margin of separation between two classes (Support Vector Machine, SVM) |
| $g(\cdot)$ | Discriminant function, i.e., $g(\mathbf{w}^\star) = 0$ |

5 Linear Algebra

5.1 Common matrices and vectors

| | |
|------------------------------|---------------------------------------|
| W, D | Diagonal matrix |
| P | Projection matrix; Permutation matrix |
| J | Jordan matrix |
| L | Lower matrix |
| U | Upper matrix |
| C | Cofactor matrix |
| C_A, cof(A) | Cofactor matrix of A |
| S | Symmetric matrix |
| Q | Orthogonal matrix |

| | |
|---------------------------|---|
| \mathbf{I}_N | $N \times N$ -dimensional identity matrix |
| $\mathbf{0}_{M \times N}$ | $M \times N$ -dimensional null matrix |
| $\mathbf{0}_N$ | N -dimensional null vector |
| $\mathbf{1}_{M \times N}$ | $M \times N$ -dimensional ones matrix |
| $\mathbf{1}_N$ | N -dimensional ones vector |
| $\mathbf{0}$ | Null matrix, vector, or tensor (dimensionality understood by context) |
| $\mathbf{1}$ | Ones matrix, vector, or tensor (dimensionality understood by context) |

5.2 Indexing

| | |
|--|--|
| $x_{i_1, i_2, \dots, i_N}, [\mathcal{X}]_{i_1, i_2, \dots, i_N}$ | Element in the position (i_1, i_2, \dots, i_N) of the tensor \mathcal{X} |
| $\mathcal{X}^{(n)}$ | n th tensor of a nontemporal sequence |
| $\mathbf{x}_n, \mathbf{x}_{:n}$ | n th column of the matrix X |
| \mathbf{x}_n | n th row of the matrix X |
| $\mathbf{x}_{i_1, \dots, i_{n-1}, :, i_{n+1}, \dots, i_N}$ | Mode- n fiber of the tensor \mathcal{X} |
| $\mathbf{x}_{:, i_2, i_3}$ | Column fiber (mode-1 fiber) of the thrid-order tensor \mathcal{X} |
| $\mathbf{x}_{i_1, :, i_3}$ | Row fiber (mode-2 fiber) of the thrid-order tensor \mathcal{X} |
| $\mathbf{x}_{i_1, i_2, :}$ | Tube fiber (mode-3 fiber) of the thrid-order tensor \mathcal{X} |
| $\mathbf{X}_{i_1, :, :}$ | Horizontal slice of the thrid-order tensor \mathcal{X} |
| $\mathbf{X}_{:, i_2, :}$ | Lateral slices slice of the thrid-order tensor \mathcal{X} |
| $\mathbf{X}_{i_3}, \mathbf{X}_{:, :, i_3}$ | Frontal slices slice of the thrid-order tensor \mathcal{X} |

5.3 General operations

| | |
|---|--|
| $\langle \mathbf{a}, \mathbf{b} \rangle, \mathbf{a}^\top \mathbf{b}, \mathbf{a} \cdot \mathbf{b}$ | Inner or dot product |
| $\mathbf{a} \circ \mathbf{b}, \mathbf{a} \mathbf{b}^\top$ | Outer product |
| \otimes | Kronecker product |
| \odot | Hadamard (or Schur) (elementwise) product |
| $\cdot^{\odot n}$ | n th-order Hadamard power |
| $\cdot^{\odot \frac{1}{n}}$ | n th-order Hadamard root |
| \oslash | Hadamard (or Schur) (elementwise) division |

| | |
|------------|--------------------|
| \diamond | Khatri-Rao product |
| \otimes | Kronecker Product |
| \times_n | n -mode product |

5.4 Operations with matrices and tensors

| | |
|---|---|
| \mathbf{A}^{-1} | Inverse matrix |
| $\mathbf{A}^+, \mathbf{A}^\dagger$ | Moore-Penrose left pseudoinverse |
| $\mathbf{A}^\top, \mathbf{A}^T, \mathbf{A}^t, \mathbf{A}'$ [38] | Transpose |
| $\mathbf{A}^{-\top}$ | Transpose of the inverse, i.e., $(\mathbf{A}^{-1})^\top = (\mathbf{A}^\top)^{-1}$ [21, 34] |
| \mathbf{A}^* | Complex conjugate |
| \mathbf{A}^H | Hermitian |
| $\ \mathbf{A}\ _F$ | Frobenius norm |
| $\ \mathbf{A}\ $ | Matrix norm |
| $ \mathbf{A} , \det(\mathbf{A})$ | Determinant |
| $\text{diag}(\mathbf{A})$ | The elements in the diagonal of \mathbf{A} |
| $\mathbf{E}[\mathbf{A}]$ | Vectorization: stacks the columns of the matrix \mathbf{A} into a long column vector |
| $\mathbf{E}_d[\mathbf{A}]$ | Extracts the diagonal elements of a square matrix and returns them in a column vector |
| $\mathbf{E}_l[\mathbf{A}]$ | Extracts the elements strictly below the main diagonal of a square matrix in a column-wise manner and returns them into a column vector |
| $\mathbf{E}_u[\mathbf{A}]$ | Extracts the elements strictly above the main diagonal of a square matrix in a column-wise manner and returns them into a column vector |
| $\mathbf{E}_b[\mathbf{A}]$ | Block vectorization operator: stacks square block matrices of the input into a long block column matrix |
| $\text{unvec}(\mathbf{A})$ | Reshapes a column vector into a matrix |
| $\text{tr}\{\mathbf{A}\}$ | trace |
| $\mathbf{X}_{(n)}$ | n -mode matricization of the tensor \mathcal{X} |

5.5 Operations with vectors

| | |
|------------------|---------------------------------------|
| $\ \mathbf{a}\ $ | l_1 norm, 1-norm, or Manhattan norm |
|------------------|---------------------------------------|

| | |
|------------------------------------|--|
| $\ \mathbf{a}\ , \ \mathbf{a}\ _2$ | l_2 norm, 2-norm, or Euclidean norm |
| $\ \mathbf{a}\ _p$ | l_p norm, p -norm, or Minkowski norm |
| $\ \mathbf{a}\ _\infty$ | l_∞ norm, ∞ -norm, or Chebyshev norm |
| $\text{diag}(\mathbf{a})$ | Diagonalization: a square, diagonal matrix with entries given by the vector \mathbf{a} |

5.6 Decompositions

| | |
|---|---|
| \mathbf{A} | Eigenvalue matrix [40] |
| \mathbf{Q} | Eigenvectors matrix; Orthogonal matrix of the QR decomposition[40] |
| \mathbf{R} | Upper triangular matrix of the QR decomposition[40] |
| \mathbf{U} | Left singular vectors[40] |
| \mathbf{U}_r | Left singular nondegenerated vectors |
| $\mathbf{\Sigma}$ | Singular value matrix |
| $\mathbf{\Sigma}_r$ | Singular value matrix with nonzero singular values in the main diagonal |
| $\mathbf{\Sigma}^+$ | Singular value matrix of the pseudoinverse [40] |
| $\mathbf{\Sigma}_r^+$ | Singular value matrix of the pseudoinverse with nonzero singular values in the main diagonal |
| \mathbf{V} | Right singular vectors [40] |
| \mathbf{V}_r | Right singular nondegenerated vectors |
| $\text{eig}(\mathbf{A})$ | Set of the eigenvalues of \mathbf{A} [13, 31, 34] |
| $\llbracket \mathbf{A}, \mathbf{B}, \mathbf{C}, \dots \rrbracket$ | CANDECOMP/PARAFAC (CP) decomposition of the tensor \mathcal{X} from the outer product of column vectors of $\mathbf{A}, \mathbf{B}, \mathbf{C}, \dots$ |
| $\llbracket \boldsymbol{\lambda}; \mathbf{A}, \mathbf{B}, \mathbf{C}, \dots \rrbracket$ | Normalized CANDECOMP/PARAFAC (CP) decomposition of the tensor \mathcal{X} from the outer product of column vectors of $\mathbf{A}, \mathbf{B}, \mathbf{C}, \dots$ |

5.7 Spaces and sets

5.7.1 Common spaces and sets

| | |
|---|--|
| \mathbb{R} | Set of real numbers |
| $[a, b]$ | Closed interval of a real set from a to b |
| (a, b) | Opened interval of a real set from a to b |
| $[a, b), (a, b]$ | Half-opened intervals of a real set from a to b |
| \mathbb{C} | Set of complex numbers |
| \mathbb{Z} | Set of integer number |
| $\{1, 2, \dots, n\}$ | Discrete set containing the integer elements $1, 2, \dots, n$ |
| $\mathbb{B} = \{0, 1\}$ | Boolean set |
| \emptyset | Empty set |
| \mathbb{N} | Set of natural numbers |
| $\mathbb{K} \in \{\mathbb{R}, \mathbb{C}\}$ | Real or complex space (field) |
| $\mathbb{K}^{I_1 \times I_2 \times \dots \times I_N}$ | $I_1 \times I_2 \times \dots \times I_N$ -dimensional real (or complex) space |
| \mathbb{K}_+ | Nonnegative real (or complex) space [10] |
| \mathbb{K}_{++} | Positive real (or complex) space, i.e., $\mathbb{K}_{++} = \mathbb{K}_+ \setminus \{\mathbf{0}\}$ [10] |
| U | Universe |
| 2^A | Power set of A |

5.7.2 Convex sets (or spaces)

| | |
|---|---|
| \mathbb{S}^n [15], \mathcal{S}^n [10] | Conic set of the symmetric matrices in $\mathbb{R}^{n \times n}$ |
| $\mathbb{S}_+^n, \mathcal{S}_+^n$ | Conic set of the symmetric positive semidefinite matrices in $\mathbb{R}^{n \times n}$ [10] |
| $\mathbb{S}_{++}^n, \mathcal{S}_{++}^n$ | Conic set of the symmetric positive definite matrices in $\mathbb{R}^{n \times n}$, i.e., $\mathbb{S}_{++}^n = \mathbb{S}_+^n \setminus \{\mathbf{0}\}$ [10] |
| \mathbb{H}^n | Set of all hermitian matrices in $\mathbb{C}^{n \times n}$ |
| $\text{conv } C$ | Convex hull |
| $\text{aff } C$ | Affine hull |
| \mathcal{R} | Ray |
| \mathcal{H} | Hyperplane |
| $\mathcal{H}_+, \mathcal{H}_-$ | Positive/negative halfspace |
| $B(\mathbf{x}_c, r)$ | Euclidean ball with radius r and centered at \mathbf{x}_c |
| \mathcal{E} | Ellipsoid |
| C | Norm cone |

| | |
|------------------|-------------------------------|
| K | Proper cone |
| K^* | Dual cone |
| \mathcal{P} | Polyhedra |
| S | Simplex |
| C_α | α -sublevel set |
| $\text{epi } f$ | Epigraph of the function f |
| $\text{hypo } f$ | Hypograph of the function f |

5.7.3 Spaces from matrices or vectors

| | |
|--|--|
| $\text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$ | Vector space spanned by the argument vectors [21] |
| $C(\mathbf{A})$, $\text{columnspace}(\mathbf{A})$, $\text{range}(\mathbf{A})$, $\text{span}\{\mathbf{A}\}$, $\text{image}(\mathbf{A})$ | Columnspace, range or image, i.e., the space $\text{span}\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$, where \mathbf{a}_i is the i th column vector of the matrix \mathbf{A} [32, 40] |
| $C(\mathbf{A}^H)$ | Row space (also called left column space) [32, 40] |
| $N(\mathbf{A})$, $\text{nullspace}(\mathbf{A})$, $\text{null}(\mathbf{A})$, $\text{kernel}(\mathbf{A})$ | Nullspace (or kernel space) [32, 40, 41] |
| $N(\mathbf{A}^H)$ | Left nullspace |
| $\text{rank } \mathbf{A}$ | Rank, that is, $\dim(\text{span}\{\mathbf{A}\}) = \dim(C(\mathbf{A}))$ [32] |
| $\text{nullity}(\mathbf{A})$ | Nullity of \mathbf{A} , i.e., $\dim(N(\mathbf{A}))$ |

5.8 Set operations

| | |
|------------------------|--|
| $A + B$ | Set addition (Minkowski sum), i.e., $\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} = \mathbf{x} + \mathbf{y}, \forall \mathbf{x} \in \mathcal{X} \wedge \mathbf{y} \in \mathcal{Y}\}$ [29] |
| $A - B$ | Minkowski difference, i.e., $\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} = \mathbf{x} - \mathbf{y}, \forall \mathbf{x} \in \mathcal{X} \wedge \mathbf{y} \in \mathcal{Y}\}$ |
| $A \ominus B$ | Pontryagin difference, i.e., $\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} + \mathbf{y} \in \mathcal{X}, \forall \mathbf{y} \in \mathcal{Y}\}$ [29] |
| $A \setminus B, A - B$ | Set difference or set subtraction, i.e., $A \setminus B = \{x \mid x \in A \wedge x \notin B\}$ the set containing the elements of A that are not in B [37] |
| $A \cup B$ | Set of union |
| $A \cap B$ | Set of intersection |
| $A \times B$ | Cartesian product |

| | |
|-----------------------------------|--|
| A^n | $\underbrace{A \times A \times \cdots \times A}_{n \text{ times}}$ |
| A^\perp | Orthogonal complement of A , e.g., $N(\mathbf{A}) = C(\mathbf{A}^\top)^\perp$ [10] |
| $\mathbf{a} \perp \mathbf{b}$ | \mathbf{a} is orthogonal to \mathbf{b} |
| $\mathbf{a} \not\perp \mathbf{b}$ | \mathbf{a} is not orthogonal to \mathbf{b} |
| $A \oplus B$ | Direct sum, i.e., each $\mathbf{v} \in \{\sum \mathbf{a}_i \mid \mathbf{a}_i \in S_i, i = 1, \dots, k\}$ has a unique representation of $\sum \mathbf{a}_i$ with $\mathbf{a}_i \in S_i$. That is, they expand to a space. Note that $\{S_i\}$ might not be orthogonal each other [21] |
| $A \overset{\perp}{\oplus} B$ | Direct sum of two spaces that are orthogonal and span a n -dimensional space, e.g., $C(\mathbf{A}^\top) \overset{\perp}{\oplus} C(\mathbf{A}^\top)^\perp = \mathbb{R}^n$ (this decomposition of \mathbb{R}^n is called the orthogonal decomposition induced by \mathbf{A}) [10] |
| A, A^c | Complement set (given U) |
| $\#A, A $ | Cardinality of A |
| $a \in A$ | a is element of A |
| $a \notin A$ | a is not element of A |

5.9 Inequalities

| | |
|-----------------------------------|---|
| $\mathcal{X} \leq 0$ | Nonnegative tensor |
| $\mathbf{a} \preceq_K \mathbf{b}$ | Generalized inequality meaning that $\mathbf{b} - \mathbf{a}$ belongs to the conic subset K in the space \mathbb{R}^n [10] |
| $\mathbf{a} \prec_K \mathbf{b}$ | Strict generalized inequality meaning that $\mathbf{b} - \mathbf{a}$ belongs to the interior of the conic subset K in the space \mathbb{R}^n [10] |
| $\mathbf{a} \preceq \mathbf{b}$ | Generalized inequality meaning that $\mathbf{b} - \mathbf{a}$ belongs to the nonnegative orthant conic subset, \mathbb{R}_+^n , in the space \mathbb{R}^n . [10] |
| $\mathbf{a} \prec \mathbf{b}$ | Strict generalized inequality meaning that $\mathbf{b} - \mathbf{a}$ belongs to the positive orthant conic subset, \mathbb{R}_{++}^n , in the space \mathbb{R}^n [10] |

| | |
|-----------------------------------|---|
| $\mathbf{A} \preceq_K \mathbf{B}$ | Generalized inequality meaning that $\mathbf{B} - \mathbf{A}$ belongs to the conic subset K in the space \mathbb{S}^n [10] |
| $\mathbf{A} \prec_K \mathbf{B}$ | Strict generalized inequality meaning that $\mathbf{B} - \mathbf{A}$ belongs to the interior of the conic subset K in the space \mathbb{S}^n [10] |
| $\mathbf{A} \preceq \mathbf{B}$ | Generalized inequality meaning that $\mathbf{B} - \mathbf{A}$ belongs to the positive semidefinite conic subset, \mathbb{S}_+^n , in the space \mathbb{S}^n [10] |
| $\mathbf{A} \prec \mathbf{B}$ | Strict generalized inequality meaning that $\mathbf{B} - \mathbf{A}$ belongs to the positive orthant conic subset, \mathbb{S}_{++}^n , in the space \mathbb{S}^n [10] |

6 Communication systems

6.1 Common symbols

| | |
|-------------------|---|
| B | One-sided bandwidth of the transmitted signal, in Hz |
| W | One-sided bandwidth of the transmitted signal, in rad/s |
| x_i | Real or in-phase part of x |
| x_q | Imaginary or quadrature part of x |
| f_c, f_{RF} | Carrier frequency (in Hertz) |
| f_L | Carrier frequency in L-band (in Hertz) |
| f_{IF} | Intermediate frequency (in Hertz) |
| f_s | Sampling frequency or sampling rate (in Hertz) |
| T_s | Sampling time interval/duration/period |
| R | Bit rate |
| T | Bit interval/duration/period |
| T_c | Chip interval/duration/period |
| T_{sy}, T_{sym} | Symbol/signaling[35] interval/duration/period |
| s_{RF} | Transmitted signal in RF |
| s_{FI} | Transmitted signal in FI |
| s, s_l | Lowpass (or baseband) equivalent signal or envelope complex of transmitted signal |

| | |
|---------------------|--|
| r_{RF} | Received signal in RF |
| r_{FI} | Received signal in FI |
| r, r_l | Lowpass (or baseband) equivalent signal or envelope complex of received signal |
| ϕ | Signal phase |
| ϕ_0 | Initial phase |
| η_{RF}, w_{RF} | Noise in RF |
| η_{FI}, w_{FI} | Noise in FI |
| η, w | Noise in baseband |
| τ | Timing delay |
| $\Delta\tau$ | Timing error (delay - estimated) |
| φ | Phase offset |
| $\Delta\varphi$ | Phase error (offset - estimated) |
| f_d | Linear Doppler frequency |
| Δf_d | Frequency error (Doppler frequency - estimated) |
| ν | Angular Doppler frequency |
| $\Delta\nu$ | Frequency error (Doppler frequency - estimated) |
| γ, A | Transmitted signal amplitude |
| γ_0, A_0 | Combined effect of the path loss and antenna gain |

6.2 Fading multipath channels

| | |
|--|---|
| $t \xleftrightarrow{\mathcal{F}} \lambda$ [35] | Support temporal of the signal. λ is obtained after taking the Fourier transform on t . |
| $\tau \xleftrightarrow{\mathcal{F}} f$ [35] | Second support temporal of the signal ($c(t)$ varies with the input at the time τ). f is obtained after taking the Fourier transform on τ . |
| $c(t, \tau)$ [35] | Complex envelope of the channel response at the time t due to an impulse applied at the $t - \tau$ |
| $C(f, t)$ [35] | Transfer function of $c(t, \tau)$ in τ |
| $\alpha(t, \tau)$ [35] | Attenuation of $c(t, \tau)$, i.e., $c(t, \tau) = \alpha(t, \tau)e^{e\pi f_c \tau}$ |
| $R_c(\tau_1, \tau_2, \Delta t)$ [35] | Autocorrelation function of $c(t, \tau)$, i.e., $R_c(\tau_1, \tau_2, \Delta t) = E [c^*(t, \tau_1), c^*(t + \Delta t, \tau_2)]$ |

| | |
|--|---|
| $R_c(\tau, \Delta t)$ [35] | Autocorrelation function of $c(t, \tau)$ assuming uncorrelated scattering |
| $R_c(\tau), R_c(\tau, \Delta t) _{\Delta t=0}$ [35] | Multipath intensity profile or delay power spectrum |
| $R_C(\Delta f, \Delta t), R_C(f_1, f_2; \Delta t),$ $E[C(f_1, t), C(f_2, t + \Delta t)],$ $\mathcal{F}_\tau\{R_c(\tau, \Delta t)\}$ [20] | Spaced-frequency, spaced-time correlation function ($\Delta f = f_2 - f_1$) |
| $R_C(\Delta f), R_C(\Delta f, \Delta t) _{\Delta t=0}$ [35], $\mathcal{F}\{R_c(\tau)\}$ [20] | Spaced-frequency correlation function |
| $(\Delta f)_c$ | Coherence bandwidth of $c(t)$, that is, the frequency interval in which $R_C(\Delta f)$ is nonzero [35] |
| T_m | Multipath spread of the channel, that is, the time interval in which $R_c(\tau)$ is nonzero ($T_m \approx 1/(\Delta f)_c$) [35] |
| $R_C(\Delta t), R_C(\Delta f, \Delta t) _{\Delta f=0}$ | Spaced-time correlation function [35] |
| $S_C(\lambda)$ [35], $\mathcal{F}\{R_C(\Delta t)\}$ [20] | Doppler power spectrum |
| $(\Delta t)_c$ | Coherence time of $c(t)$, that is, the time interval in which $R_C(\Delta t)$ is nonzero [35] |
| B_m | Multipath spread of the channel, that is, the frequency interval in which $S_C(\lambda)$ is nonzero ($B_d \approx 1/(\Delta t)_c$) [35] |
| $S_C(\tau, \lambda)$ [35], $\mathcal{F}_{\Delta f, \Delta t}\{R_C(\Delta f, \Delta t)\}$ [20] | Scattering function |

7 Discrete mathematics

7.1 Quantifiers, inferences

| | |
|--------------|--|
| \forall | For all (universal quantifier) [23] |
| \exists | There exists (existential quantifier) [23] |
| \nexists | There does not exist [23] |
| $\exists!$ | There exists an unique [23] |
| \exists_n | There exists exactly n [37] |
| \in | Belongs to [23] |
| \notin | Does not belong to [23] |
| \therefore | Because [23] |
| $, :$ | Such that, sometimes that parentheses is used [23] |

| | |
|--------------|---|
| $,, (\cdot)$ | Used to separate the quantifier with restricted domain from its scope, e.g., $\forall x < 0 (x^2 > 0)$ or $\forall x < 0, x^2 > 0$ [23] |
| \therefore | Therefore [23] |

7.2 Propositional Logic

| | |
|---|--|
| $\neg a$ | Logical negation of a [37] |
| $a \wedge b$ | Conjunction (logical AND) operator between a and b [37] |
| $a \vee b$ | Disjunction (logical OR) operator between a and b [37] |
| $a \oplus b$ | Exclusive OR (logical XOR) operator between a and b [37] |
| $a \rightarrow b$ | Implication (or conditional) statement [37] |
| $a \leftrightarrow b$ | Bi-implication (or biconditional) statement, i.e., $(a \rightarrow b) \wedge (b \rightarrow a)$ [37] |
| $a \equiv b, a \iff b, a \Leftrightarrow b$ | Logical equivalence, i.e., $a \leftrightarrow b$ is a tautology [37] |

7.3 Operations

| | |
|--|---|
| $ a $ | Absolute value of a |
| \log | Base-10 logarithm or decimal logarithm |
| \ln | Natural logarithm |
| $\operatorname{Re}\{x\}$ | Real part of x |
| $\operatorname{Im}\{x\}$ | Imaginary part of x |
| \angle | Phase (complex argument) |
| $x \bmod y$ | Remainder, i.e., $x - y\lfloor x/y \rfloor$, for $y \neq 0$ |
| $x \operatorname{div} y$ | Quotient [37] |
| $x \equiv y \pmod{m}$ | Congruent, i.e., $m \mid (x - y)$ [37] |
| $\operatorname{frac}(x)$ | Fractional part, i.e., $x \bmod 1$ [23] |
| $a \setminus b$ [23, Section 4.1], $a \mid b$ [37] | b is a positive integer multiple of $a \in \mathbb{Z}$, i.e., $\exists! n \in \mathbb{Z}_{++} \mid b = na$ |
| $a \nmid b$ [23, Section 4.1], $a \nmid b$ [37] | b is not a positive integer multiple of $a \in \mathbb{Z}$, i.e., $\nexists n \in \mathbb{Z}_{++} \mid b = na$ |
| $\lceil \cdot \rceil$ | Ceiling operation [23] |
| $\lfloor \cdot \rfloor$ | Floor operation [23] |

8 Vector Calculus

| | |
|--|--|
| ∇f [39], $\text{grad} f$ [36] | Vector differential operator (Nabla symbol), i.e., ∇f is the gradient of the scalar-valued function f , i.e., $f : \mathbb{R}^n \rightarrow \mathbb{R}$ |
| $t, (u, v)$ | Parametric variables commonly used, t for one variable, (u, v) for two variables[39] |
| $\mathbf{l}(x, y, z)$ [36], $\mathbf{r}(x, y, z)$ [39], $x\hat{\mathbf{i}} + y\hat{\mathbf{j}} + z\hat{\mathbf{k}}$ | Vector position, i.e., (x, y, z) . |
| $\mathbf{l}(t)$ | Vector position parametrized by t , i.e., $(x(t), y(t), z(t))$ [36, 39] |
| $\mathbf{l}'(t), d\mathbf{l}/dt$ | First derivative of $\mathbf{l}(t)$, i.e., the tangent vector of the curve $(x(t), y(t), z(t))$ [39] |
| $\mathbf{u}(t)$ [30] $\mathbf{T}(t)$ [39], $d\mathbf{l}(t)$ [36] | Tangent unit vector of $\mathbf{l}(t)$, i.e., $\mathbf{u}(t) = \mathbf{l}'(t)/ \mathbf{l}'(t) $ |
| $\mathbf{n}(t), \left(\frac{y'(t)}{ \mathbf{l}'(t) }, -\frac{x'(t)}{ \mathbf{l}'(t) } \right)$ | Normal vector of $\mathbf{l}(t)$, i.e., $\mathbf{n}(t) \perp \mathbf{T}(t)$ [39] |
| C | Contour that traveled by $\mathbf{l}(t)$, for $a \leq t \leq b$ [39] |
| $L, L(C)$ | Total length of the contour C (which can be defined the vector \mathbf{l} , parametrized by t), i.e., $L_C = \int_a^b \mathbf{l}'(t) dt$ [39] |
| $s(t)$ | Length of the arc, which can be defined by the vector \mathbf{l} and t , that is, $s(t) = \int_a^t \mathbf{l}'(u) du$ ($s(b) = L$) [39] |
| ds | Differential operator of the length of the contour C , i.e., $ds = \mathbf{l}'(t) dt$ [39] |
| $\int_C f(\mathbf{l}) ds, \int_a^b f(\mathbf{l}(t)) \mathbf{l}'(t) dt$ | Line integral of the function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ along the contour C . In the context of integrals in the complex plane, it is also called “contour integral” |
| θ [36] | Angle between the contour C and the vector field \mathbf{F} |
| $\int_C \mathbf{F} \cdot d\mathbf{l}, \int_a^b \mathbf{F}(\mathbf{l}(t)) \cdot \mathbf{l}'(t) dt$ [8, 39], $\int_C \mathbf{F} \cdot \mathbf{u} ds, \int_C \mathbf{F} \cos \theta ds$ [36] | Line integral of vector field \mathbf{F} along the contour C |
| $\int_C \mathbf{F} \cdot d\mathbf{u}$ [36] | In the field of electromagnetics, it is common to apply the line integral between the vector field \mathbf{F} and the unit vector $\mathbf{u}(t)$. Therefore, this line integral may appear as well |

| | |
|---|---|
| $\int_a^b \mathbf{F}, \int_a^b \mathbf{F} \cdot d\mathbf{l}$ | Alternative notation to the line integral, where the parametric variable t goes from a to b , making r goes from $\mathbf{l}(a) = \mathbf{a}$ to $\mathbf{l}(b) = \mathbf{b}$ [8] |
| \oint_C, \oint_C | Line integral along the closed contour C . The arrow indicates the contour integral orientation, which is counter-clockwise, by default. In the context of integrals in the complex plane, it is also called “closed contour integral”. |
| \oint_S | Surface integral over the closed surface S |
| $\mathbf{l}(u, v)$ | Vector position ($x(u, v), y(u, v), z(u, v)$) parametrized by (u, v) |
| \mathbf{l}_u | $(\partial x / \partial u, \partial y / \partial u, \partial z / \partial u)$ |
| \mathbf{l}_v | $(\partial x / \partial v, \partial y / \partial v, \partial z / \partial v)$ |
| dA | Differential operator of a 2D area (denoted by D or R) in the \mathbb{R}^2 domain. This differential operator can be solved in different ways (rectangular, polar, cylindric, etc) [39] |
| D, R | Integration domain in which dA is integrated, i.e., $\iint_D f dA$. R is preferred when the integration domain is a rectangle, while D is used when it has nonrectangular shape [39] |
| S | Smooth surface $S \subset \mathbb{R}^3$, i.e., a 2D area in a 3D space |
| $dS, \mathbf{l}_u \times \mathbf{l}_v dA$ | Differential operator of a 2D area in a 3D domain (an surface). Note that $dS = \mathbf{l}_u \times \mathbf{l}_v dA$ should be accompanied with the change of the integration interval (from S to D) |
| $A(S), \iint_S dS, \iint_D \mathbf{l}_u \times \mathbf{l}_v dA$ | Area of the surface S parametrized by (u, v) , in which dA is the area defined in the D domain (which is form by the u -by- v graph) |
| dV | Differential operator of a shape volume (denoted by E) in \mathbb{R}^3 domain, i.e., $\iiint_E dV = V$ |
| E | Integration domain in which dV is integrated, i.e., $\iiint_E f dV$ [39] |

| | |
|--|---|
| $V, \iint_D f \, dA, \iiint_E f \, dV$ | Volume of the function f over the regions D (in the case of double integrals) or E (in the case of triple integrals) |
| $\iint_S f \, dS, \iint_D f \mathbf{l}_u \times \mathbf{l}_v \, dA$ | Surface integral over S |
| $\mathbf{n}(u, v), \frac{\mathbf{l}_u(u, v) \times \mathbf{l}_v(u, v)}{ \mathbf{l}_u(u, v) \times \mathbf{l}_v(u, v) }$ | Normal vector of of the smooth surface S |
| $\iint_S \mathbf{F} \cdot \mathbf{n} \, dS, \iint_S \mathbf{F} \cdot d\mathbf{S}, \iint_D \mathbf{F} \cdot (\mathbf{l}_u \times \mathbf{l}_v) \, dA$ | Flux integral of vector field \mathbf{F} through the smooth surface S ($\mathbf{n} \, dS \triangleq d\mathbf{S}$) |
| $\oint_S \mathbf{F} \cdot \mathbf{n} \, dS, \oint_S \mathbf{F} \cdot d\mathbf{S}, \iint_D \mathbf{F} \cdot (\mathbf{l}_u \times \mathbf{l}_v) \, dA$ | Flux integral of vector field \mathbf{F} through the smooth and closed surface S ($\mathbf{n} \, dS \triangleq d\mathbf{S}$) |
| $\nabla \times \mathbf{F}, \text{curl } \mathbf{F}$ | Curl (rotacional) of the vector field \mathbf{F} |
| $\nabla \cdot \mathbf{F}, \text{div } \mathbf{F}$ | Divergence of the vector field \mathbf{F} |
| $\nabla^2 f, \nabla \cdot (\nabla f), \Delta f, \partial^2 f / \partial x^2 + \partial^2 f / \partial y^2 + \partial^2 f / \partial z^2$ | Scalar Laplacian operator (performed on a scalar-valued function $f : \mathbb{R}^n \rightarrow \mathbb{R}$) |
| $\nabla^2 \mathbf{F}, \nabla \times \nabla \times \mathbf{F} - \nabla(\nabla \cdot \mathbf{F}), \Delta \mathbf{F}, (\partial^2 \mathbf{F} / \partial x^2, \partial^2 \mathbf{F} / \partial y^2, \partial^2 \mathbf{F} / \partial z^2)$ | Vector Laplacian operator (performed on a vector field, i.e., a vector-valued function, $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$). ∇^2 denotes the scalar (vector) Laplacian if the function is scalar-valued (vector-valued). The notation Δ must be avoided as it is overused in many contexts |

9 Electromagnetic waves

| | |
|---|---|
| Φ | Electric flux (scalar) (in V m) |
| \mathbf{H} | Magnetic field vector (in A/m) |
| \mathbf{B} | Magnetic flux density vector (in Wb/m ² = T) |
| Φ [14] | Magnetic flux |
| $q_f, q_{\text{free}}, Q_{\text{free}}$ [18] | Free electric charge (in C) |
| $q_b, q_{\text{bound}}, Q_{\text{bound}}$ [18] | Bound electric charge (in C) |
| $q, q_f + q_b$ | Electric charge (in C) |
| ρ_f [1] , ρ_{free} [18] | Free electric charge density |
| ρ_b [1] , ρ_{bound} [18] | Electric charge density |
| $\rho, \rho_f + \rho_b$ | Electric charge density (it can be in C/m ³ , C/m ² or C/m depending whether it is a volume, surface, or line shapes) |

| | |
|--|---|
| \mathbf{f} [36], \mathbf{F} [2] | Electrostatic force (Coulomb force), (in kg m/s ²). |
| ε | Electric permittivity(in F/m). If the medium is isotropic, it is a scalar. If it is anisotropic, it is a tensor. [36] |
| ε_r | Relative electric permittivity or di- electric constant (in F/m) [36] |
| ε_0 | Electric permittivity in vacuum, 8.854×10^{-12} F/m [36] |
| \mathbf{E} | Electric field vector (in V/m) |
| σ | Electric conductivity (in S/m) |
| \mathbf{J} | Electric current density vector (in A/m ²) |
| \mathbf{J}_m [14] | Magnetization current density vector (in A/m ²) |
| \mathbf{D} | Electric flux density, electric dis- placement, or electric induction vec- tor (in C/m ²) |
| U | Electric potential energy |
| V [3, 14], Φ [36] | Electric potential (in voltage, V). However, keep in mind that there is a subtle difference between both def- initions [4] |
| Φ_E [19], $\oint_S \mathbf{E} d\mathbf{S}$ | Electric flux (in V m) |
| Φ_D [18], Ψ [36], $\oint_S \mathbf{D} d\mathbf{S}$ | Electric flux (\mathbf{D} -field flux) |
| \mathbf{P} | Electric polarization of the material (in C/m ²) |
| χ_e | Electric susceptibility (for linear and isotropic materials) |
| μ | Magnetic permeability |
| μ_0 | Magnetic permeability in vacuum |

10 Generic mathematical symbols

| | |
|------------------|---------------------|
| ■ | Q.E.D. |
| \triangleq | Equal by definition |
| $:=, \leftarrow$ | Assignment [37] |
| \neq | Not equal |
| ∞ | Infinity |
| j | $\sqrt{-1}$ |

11 Abbreviations

PS: Only names of methods and algorithms, technical abbreviations, and mathematical functions are considered.

| | |
|------|---|
| wrt. | With respect to |
| st. | Subject to |
| iff. | If and only if |
| EVD | Eigenvalue decomposition, or eigen-decomposition [32] |
| DNN | Deep Neural Network |
| DL | Deep Learning |
| ANN | Artificial Neural Networks [22] |
| NN | Nearest Neighbor |
| AI | Artificial Intelligence |
| SVD | Singular value decomposition |
| CP | CANDECOMP/PARAFAC |
| SGD | Stochastic gradient descent |
| SVM | Support vector machine |
| BPNN | Backpropagation neural network [27] |
| RBF | Radial basis function |
| OLS | Ordinary Least Squares |
| RLS | Recursive Least Squares |
| LMS | Least Mean Squares |

References

- [1] URL: https://en.wikipedia.org/wiki/Electric_displacement_field#Definition.
- [2] URL: https://en.wikipedia.org/wiki/Coulomb%27s_law.
- [3] URL: https://en.wikipedia.org/wiki/Electric_potential.
- [4] URL: <https://physics.stackexchange.com/a/300937/368410>.
- [5] Libavius (<https://math.stackexchange.com/users/1020990/libavius>). *Which is the correct vector calculus notation for the Hessian?* Mathematics Stack Exchange. URL:<https://math.stackexchange.com/q/4560326> (version: 2023-02-15). eprint: <https://math.stackexchange.com/q/4560326>. URL: <https://math.stackexchange.com/q/4560326>.
- [6] maple (<https://math.stackexchange.com/users/51601/maple>). *Does the symbol ∇^2 has the same meaning in Laplace Equation and Hessian Matrix?* Mathematics Stack Exchange. URL:<https://math.stackexchange.com/q/1353761> (version: 2022-07-29). eprint: <https://math.stackexchange.com/q/1353761>. URL: <https://math.stackexchange.com/q/1353761>.

- [7] Rubem Pacelli (<https://math.stackexchange.com/users/817590/rubem-pacelli>). *Ambiguity over the notation ∇^2 : vector Laplacian operator (Vector Calculus) vs. second directional derivative (Matrix Calculus)*. Mathematics Stack Exchange. URL:<https://math.stackexchange.com/q/4693212> (version: 2023-05-05). eprint: <https://math.stackexchange.com/q/4693212>. URL: <https://math.stackexchange.com/q/4693212>.
- [8] TM Apostol. *Calculus, 2nd Edn., Vol. 2*. 1967.
- [9] Christopher M Bishop and Nasser M Nasrabadi. *Pattern Recognition and Machine Learning*. Vol. 4. 4. Springer, 2006.
- [10] Stephen Boyd, Stephen P. Boyd, and Lieven Vandenberghe. *Convex Optimization*. Cambridge university press, 2004.
- [11] Robert Grover Brown and Patrick YC Hwang. *Introduction to Random Signals and Applied Kalman Filtering: With MATLAB Exercises and Solutions*. 1997.
- [12] Charles Casimiro. *Lecture notes in Statistical Signal Processing*. 2019.
- [13] Rama Chellappa and Sergios Theodoridis. *Signal Processing Theory and Machine Learning*. Academic Press, 2014. ISBN: 0-12-396502-0.
- [14] David Keun Cheng. *Field and Wave Electromagnetics*. Pearson Education India, 1989.
- [15] Jon Dattorro. *Convex Optimization & Euclidean Distance Geometry*. Lulu.com, 2010. ISBN: 0-615-19368-4.
- [16] Paulo SR Diniz. *Adaptive Filtering: Algorithms and Practical Implementation*. Nowell, MA: Kluwer Academic Publishers, 2002.
- [17] Paulo SR Diniz, Eduardo AB Da Silva, and Sergio L Netto. *Digital Signal Processing: System Analysis and Design*. Cambridge University Press, 2010. ISBN: 1-139-49157-1.
- [18] *Example Wikipedia Page*. URL: https://en.wikipedia.org/wiki/Gauss%27s_law#Equation_involving_the_D_field.
- [19] *Example Wikipedia Page*. URL: https://en.wikipedia.org/wiki/Flux#Electric_flux.
- [20] Andrea Goldsmith. *Wireless Communications*. Cambridge university press, 2005. ISBN: 0-521-83716-2.
- [21] Gene H Golub and Charles F Van Loan. *Matrix Computations*. JHU press, 2013. ISBN: 1-4214-0859-7.
- [22] Ian Goodfellow, Yoshua Bengio, and Aaron Courville. *Deep Learning*. Illustrated edição. Cambridge, Massachusetts: The MIT Press, Nov. 18, 2016. ISBN: 978-0-262-03561-3.
- [23] Ronald L Graham et al. “Concrete Mathematics: A Foundation for Computer Science”. In: *Computers in Physics* 3.5 (1989), pp. 106–107. ISSN: 0894-1866.

- [24] Simon Haykin. *Neural Networks and Learning Machines, 3/E*. Pearson Education India, 2009. ISBN: 93-325-8625-X.
- [25] Simon S Haykin. *Adaptive Filter Theory*. Pearson Education India, 2002. ISBN: 81-317-0869-1.
- [26] Vinay K Ingle and John G Proakis. *Digital Signal Processing Using MATLAB*. Cole Publishing Company, 2000.
- [27] Yu Jiao, John J Hall, and Yu T Morton. “Automatic Equatorial GPS Amplitude Scintillation Detection Using a Machine Learning Algorithm”. In: *IEEE Transactions on Aerospace and Electronic Systems* 53.1 (2017), pp. 405–418. ISSN: 0018-9251.
- [28] Steven M. Kay. *Fundamentals of Statistical Processing, Volume 2: Detection Theory*. Pearson Education India, 2009.
- [29] Basil Kouvaritakis and Mark Cannon. “Model Predictive Control”. In: *Switzerland: Springer International Publishing* 38 (2016).
- [30] Erwin Kreyszig, K Stroud, and G Stephenson. *Advanced Engineering Mathematics*. Vol. 9. John Wiley & Sons, Inc. 9 th edition, 2006 Page 2 of 6 Teaching methods ..., 2008.
- [31] Alberto Leon-Garcia. *Probability, Statistics, and Random Processes for Electrical Engineering*. 3rd ed. edição. Upper Saddle River, NJ: Prentice Hall, 2007. ISBN: 978-0-13-147122-1.
- [32] Josef Nosssek. *Adaptive and Array Signal Processing*. 2015.
- [33] Alan V. Oppenheim and Ronald W. Schaffer. *Discrete-Time Signal Processing: International Edition*. 3^a edição. Upper Saddle River Munich: Pearson, Nov. 12, 2009. ISBN: 978-0-13-206709-6.
- [34] Kaare Brandt Petersen and Michael Syskind Pedersen. “The Matrix Cookbook”. In: *Technical University of Denmark* 7.15 (2008), p. 510.
- [35] John Proakis and Masoud Salehi. *Digital Communications*. 5th ed. edição. Boston: Mc Graw Hill, Jan. 1, 2007. ISBN: 978-0-07-295716-7.
- [36] Simon Ramo, John R Whinnery, and Theodore Van Duzer. *Fields and Waves in Communication Electronics*. John Wiley & Sons, 1994. ISBN: 81-265-1525-2.
- [37] Kenneth H Rosen. “Discrete Mathematics and Its Applications (7Th Edition)”. In: *William C Brown Pub* (2011).
- [38] Shayle R Searle and Andre I Khuri. *Matrix Algebra Useful for Statistics*. John Wiley & Sons, 2017. ISBN: 1-118-93514-4.
- [39] James Stewart. *Calculus*. Cengage Learning, 2011. ISBN: 1-133-17069-2.
- [40] Gilbert Strang et al. *Introduction to Linear Algebra*. Vol. 3. Wellesley-Cambridge Press Wellesley, MA, 1993.
- [41] Sergios Theodoridis. *Machine Learning: A Bayesian and Optimization Perspective*. 2nd ed. Academic Pr, 2020. ISBN: 978-0-12-818803-3.

- [42] Harry L Van Trees. *Optimum Array Processing: Part IV of Detection, Estimation, and Modulation Theory*. John Wiley & Sons, 2002. ISBN: 0-471-09390-4.