

# Notation

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## 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 . . . . .  |
| 4.2 | Estimated terms . . . . .  |
| 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 . . . . .                    |  |
| <b>6</b>  | <b>Communication systems</b>              |  |
| 6.1       | Common symbols . . . . .                  |  |
| 6.2       | Fading multipath channels . . . . .       |  |
| <b>7</b>  | <b>Discrete mathematics</b>               |  |
| 7.1       | Quantifiers, inferences . . . . .         |  |
| 7.2       | Propositional Logic . . . . .             |  |
| 7.3       | Operations . . . . .                      |  |
| <b>8</b>  | <b>Vector Calculus</b>                    |  |
| <b>9</b>  | <b>Electromagnetic waves</b>              |  |
| <b>10</b> | <b>Generic mathematical symbols</b>       |  |
| <b>11</b> | <b>Abbreviations</b>                      |  |

## 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 $t$  |
| $x[n], x[k], x[m], x[i], \dots$<br>$x_n, x_k, x_m, x_i, \dots$<br>$x(n), x(k), x(m), x(i), \dots$ | 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) |
| $x[((n-m))_N]$ <sup>[31]</sup> , $x((n-m))_N$ <sup>[25]</sup>                                     | 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 $\alpha$ |

|                |                      |
|----------------|----------------------|
| $\binom{n}{k}$ | 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], $\textcircled{\text{N}}$ [31]                                 | Circular convolution   |

## 2.5 Digital signal processing

|               |   |
|---------------|---|
| $W_N$         | Twiddle factor, $e^{-j\frac{2\pi}{N}}$ [25] |
| $N$           | Number of samples in the DFT/FFT            |
| $\Omega$ [25] | Continuous angular frequency (in rad/s)     |

|                                    |   |
|------------------------------------|---|
| $\omega$                           | Discrete angular frequency. As $\omega$ 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 [25]  |
| $T[31], T_s$                       | Sampling period   |
| $f_s$                              | Sampling frequency (in Hz), i.e., $1/T$   |
| $\Omega_s$                         | Sampling frequency (in rad/s), i.e., $2\pi f_s$   |
| $\Omega_N$ [31], $B$               | One-sided effective bandwidth of the continuous-time signal spectrum  |
| $\omega_s$                         | Stop frequency [25]   |
| $\omega_p$                         | Pass frequency [25]   |
| $\Delta\omega$                     | $\omega_s - \omega_p$ [25]  |
| $\omega_c$                         | Cutoff frequency [25]   |
| $s(t)$                             | Impulse train   |
| $\text{gdr} [H(e^{j\omega})]$ [31] | Group delay of $H(e^{j\omega})$   |
| $\angle H(e^{j\omega})$ [31]       | Phase response of $H(e^{j\omega})$  |
| $ H(e^{j\omega}) $ [31]            | Magnitude (or gain) of $H(e^{j\omega})$   |
| $x_c(t)$ [31], $x(t)$              | 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

|  |  |
|--|--|
| $\mathbf{E}[\cdot], \mathbf{E}[\cdot] \text{ [30]}, E[\cdot], \mathbb{E}[\cdot]$         | Statistical expectation operator [16]                  |
| $\mathbf{E}_u[\cdot], \mathbf{E}_u[\cdot] \text{ [30]}, E_u[\cdot], \mathbb{E}_u[\cdot]$ | Statistical expectation operator with respect to $u$   |
| $\langle \cdot \rangle$  | Ensemble average                                       |
| $\text{var}[\cdot], \text{VAR}[\cdot]$   | Variance operator [9, 24, 29, 33]                      |
| $\text{var}_u[\cdot][\cdot], \text{VAR}_u[\cdot]$  | 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 $u$                |
| $\mu_x$  | Mean of the random variable $x$                        |
| $\mathbf{\mu}_x, \mathbf{m}_x$   | Mean vector of the random variable $\mathbf{x}$ [11]   |
| $\mu_n$  | $n$ th-order moment of a random variable               |
| $\sigma_x^2, \kappa_2$   | Variance of the random variable $x$                    |
| $\mathcal{K}_x, \mu_4$   | Kurtosis (4th-order moment) of the random variable $x$ |
| $\kappa_n$   | $n$ 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

|   |  |
|---|--|
| $r_x(\tau), R_x(\tau)$  | Autocorrelation function of the signal $x(t)$ or $x[n]$ [30]                               |
| $S_x(f), S_x(j\omega)$  | Power spectral density (PSD) of $x(t)$ in linear ( $f$ ) or angular ( $\omega$ ) frequency |
| $S_{x,y}(f), S_{x,y}(j\omega)$  | Cross PSD of $x(t)$ and $y(t)$ in linear or angular ( $\omega$ ) 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 $d(t)$ [30]                      |
| $\mathbf{R}_{xy}$   | Cross-correlation matrix of $\mathbf{x}(n)$ and $\mathbf{y}(n)$                            |
| $\mathbf{p}_{xd}$   | Cross-correlation vector between $\mathbf{x}(n)$ and $d(n)$ [dinizAdaptiveFiltering1997]   |
| $c_x(\tau), C_x(\tau)$  | Autocovariance function of the signal $x(t)$ or $x[n]$ [30]                                |
| $\mathbf{C}_x, \mathbf{K}_x, \mathbf{\Sigma}_x, \text{cov}[\mathbf{x}]$ | (Auto)covariance matrix of $\mathbf{x}$ [9, 24, 29, 33, 40]                                |
| $c_{xy}(\tau), C_{xy}(\tau)$  | Cross-covariance function of the signal $x(t)$ or $x[n]$ [30]                              |
| $\mathbf{C}_{xy}, \mathbf{K}_{xy}, \mathbf{\Sigma}_{xy}$                | Cross-covariance matrix of $\mathbf{x}$ and $\mathbf{y}$                                   |

### 3.3 Functions

|                      |  |
|----------------------|--|
| $Q(\cdot)$           | $Q$ -function, i.e., $P[\mathcal{N}(0, 1) > x]$ [33]                                     |
| $\text{erf}(\cdot)$  | Error function [33]  |
| $\text{erfc}(\cdot)$ | Complementary error function i.e., $\text{erfc}(x) = 2Q(\sqrt{2}x) - \text{erf}(x)$ [33] |
| $P[A]$               | Probability of the event or set $A$ [29]   |
| $p(\cdot), f(\cdot)$ | Probability density function (PDF) or probability mass function (PMF) [29]               |
| $p(x   A)$           | Conditional PDF or PMF [29]  |
| $F(\cdot)$           | Cumulative distribution function (CDF)   |

|  |  |
|--|--|
| $\Phi_x(\omega), M_x(j\omega), E[e^{j\omega x}]$           | First characteristic function (CF) of $x$ [33, 39] |
| $M_x(t), \Phi_x(-jt), E[e^{tx}]$                           | Moment-generating function (MGF) of $x$ [33, 39]   |
| $\Psi_x(\omega), \ln \Phi_x(\omega), \ln E[e^{j\omega x}]$ | Second characteristic function                     |
| $K_x(t), \ln E[e^{tx}], \ln M_x(t)$                        | Cumulant-generating function (CGF) of $x$ [24]     |

### 3.4 Distributions

|   |  |
|---|--|
| $\mathcal{N}(\mu, \sigma^2)$                  | Gaussian distribution of a random variable with mean $\mu$ and variance $\sigma^2$   |
| $\mathcal{CN}(\mu, \sigma^2)$                 | Complex Gaussian distribution of a random variable with mean $\mu$ and variance $\sigma^2$                                 |
| $\mathcal{N}(\mathbf{\mu}, \mathbf{\Sigma})$  | 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 $\lambda$   |
| $\Gamma(\alpha, \beta)$                       | Gamma distribution with shape parameter $\alpha$ and rate parameter $\beta$  |
| $\Gamma(\alpha, \theta)$                      | Gamma distribution with shape parameter $\alpha$ 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 $\Omega$           |
| $\text{Rayleigh}(\sigma)$                     | Rayleigh distribution with scale parameter $\sigma$  |
| $\text{Rayleigh}(\Omega)$                     | Rayleigh distribution with the second moment $\Omega = E[x^2] = 2\sigma^2$   |
| $\text{Rice}(s, \sigma)$                      | Rice distribution with noncentrality parameter $s$ and $\sigma$ . $s^2$ represent the specular component power             |



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

## 4 Machine learning, optimization theory, and statistical signal processing

### 4.1 Matrix Calculus

|   |   |
|---|---|
| $\mathbf{g}, \nabla f, \frac{\partial f}{\partial \mathbf{w}}$                | Gradient descent vector, “used” in the steepest (or gradient) descent method  |
| $\mathbf{g}_x, \nabla_{\mathbf{w}} f, \frac{\partial f}{\partial \mathbf{w}}$ | Gradient descent vector with respect $\mathbf{w}$ [9]   |
| $\mathbf{J}, \frac{\partial \mathbf{y}^\top}{\partial \mathbf{x}}$            | Jacobian matrix.  |
| $\mathbf{H}, \frac{\partial^2 f}{\partial \mathbf{w}^2}, \nabla^2 f$ [23]     | Hessian matrix. The notation $\nabla^2$ is sometimes used in Matrix Calculus to denote the second-order vector derivative. However, it must be avoided since, in Vector Calculus, $\nabla^2$ 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 Estimated terms

|  |  |
|--|--|
| $\mathbf{g}$ (or $\hat{\mathbf{g}}$ if the gradient vector is $\mathbf{g}$ ) | Stochastic gradient descent (SGD), i.e., instantaneous approximation of gradient descent vector      |
| $\hat{x}(t)$ or $\hat{x}[n]$   | Estimate of $x(t)$ or $x[n]$   |
| $\hat{\boldsymbol{\mu}}_x, \hat{\mathbf{m}}_x$                               | Sample mean of $x[n]$ or $x(t)$  |
| $\hat{\boldsymbol{\mu}}_{\mathbf{x}}, \hat{\mathbf{m}}_{\mathbf{x}}$         | Sample mean vector of $\mathbf{x}[n]$ or $\mathbf{x}(t)$   |
| $\hat{r}_x(\tau), \hat{R}_x(\tau)$   | Estimated autocorrelation function of the signal $x(t)$ or $x[n]$ [30]                               |
| $\hat{S}_x(f), \hat{S}_x(j\omega)$   | Estimated power spectral density (PSD) of $x(t)$ in linear ( $f$ ) or angular ( $\omega$ ) frequency |

|   |  |
|---|--|
| $\hat{\mathbf{R}}_{\mathbf{x}}$   | Sample (auto)correlation matrix  |
| $\hat{r}_{x,d}(\tau), \hat{R}_{x,d}(\tau)$  | Estimated cross-correlation between $x[n]$ and $d[n]$ or $x(t)$ and $d(t)$           |
| $\hat{S}_{x,y}(f), \hat{S}_{x,y}(j\omega)$  | Estimated cross PSD of $x(t)$ and $y(t)$ in linear or angular ( $\omega$ ) frequency |
| $\hat{\mathbf{R}}_{\mathbf{xy}}$  | Sample cross-correlation matrix of $\mathbf{R}_{\mathbf{xy}}$                        |
| $\hat{c}_x(\tau), \hat{C}_x(\tau)$  | Estimated autocovariance function of the signal $x(t)$ or $x[n]$                     |
| $\hat{\mathbf{C}}_{\mathbf{x}}, \hat{\mathbf{K}}_{\mathbf{x}}, \hat{\mathbf{\Sigma}}_{\mathbf{x}}$    | Sample (auto)covariance matrix   |
| $\hat{c}_{xy}(\tau), \hat{C}_{xy}(\tau)$  | Estimated cross-covariance function of the signal $x(t)$ or $x[n]$                   |
| $\hat{\mathbf{C}}_{\mathbf{xy}}, \hat{\mathbf{K}}_{\mathbf{xy}}, \hat{\mathbf{\Sigma}}_{\mathbf{xy}}$ | Sample cross-covariance matrix   |
| $\hat{\mathbf{H}}$  | Estimate of the Hessian matrix   |

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

|                            |  |
|----------------------------|--|
| $N$                        | Number of instances (or samples), i.e., $n \in \{1, 2, \dots, N\}$   |
| $N_{\text{trn}}$           | Number of instances in the training set, i.e., $n \in \{1, 2, \dots, N_{\text{trn}}\}$   |
| $N_{\text{tst}}$           | Number of instances in the test set, i.e., $n \in \{1, 2, \dots, N_{\text{tst}}\}$   |
| $N_{\text{val}}$           | 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 of attributes   |
| $K$ [9]                    | Number of classes (which is the number of outputs in multiclass problems). Use $k$ to iterate over it  |
| $L$                        | Number of layers. Use $l$ to iterate over it   |
| $m_l$ [9], $M_l$ , $J$ [9] | 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 bias, which is usually $\pm 1$ . +1 is preferred [9, 23].   |
| $\varphi(\cdot)$ [23], $h(\cdot)$ [9]   | Activation function  |
| $\varphi'(v_{m_l}^{(l)}(n))$ [23], $\frac{\partial y_{m_l}^{(l)}(n)}{\partial v_{m_l}^{(l)}(n)}$ [23]   | Partial derivative of the activation function with respect to $v_{m_l}^{(l)}(n)$ ( $m_l$ neuron at $l$ th layer)   |
| $y_{m_l}^{(l)}(n), \varphi(v_{m_l}^{(l)}(n))$   | Output signal 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 [23]. |
| $e_{m_l}(n)$  | Error signal of the neuron $m_l$ at the $l$ th layer   |
| $\mathbf{e}(n), \mathbf{d}(n) - \mathbf{y}(n)$  | Error signal   |
| $\mathbf{w}_{m_l}^{(l)}(n), \boldsymbol{\theta}_{m_l}^{(l)}(n)$<br>$\begin{bmatrix} w_{m_l,0}^{(l)}(n) & w_{m_l,1}^{(l)}(n) & \dots & w_{m_l,m_{l-1}}^{(l)}(n) \end{bmatrix}$ | Parameters, coefficients, or 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 weights  |
| $\mathbf{W}(n)$   | Matrix of the 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 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.   |

|   |  |
|---|--|
| $\delta^{(l)}(n)$   | Vector of the local gradients of all neurons at the $l$ th layer   |
| $\mathbf{X}, [\mathbf{x}(1) \ \mathbf{x}(2) \ \cdots \ \mathbf{x}(N)]$  | Data matrix  |
| $\eta(n)$   | Learning rate hyperparameter [9]   |
| $\mathcal{R}$   | Bayes risk or average risk [9]   |
| $c_{ij}, C_{ij}$  | 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) [9, 12] |
| $\mathcal{C}_k$   | $k$ th class [9]   |
| $\mathcal{T}$   | Training set, i.e., the set $\{\mathbf{x}(n), d(n)\}$ that is used in the training phase [9]   |
| $\mathcal{H}_k$   | Subspace of the training vector belonging to the class $\mathcal{C}_k$   |
| $\mathcal{H}$   | Complete space of the input vector, i.e., $\mathcal{H}_1 \cup \mathcal{H}_2 \cup \cdots \mathcal{H}_K$   |
| $\mathcal{X}$ [23]  | Set of all vectors in the training, batch, validation, or test dataset that was 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)   |
| $\mathcal{E}_{\text{av}}(\cdot)$  | Error energy averaged over the training sample or the empirical risk [9]   |
| $\Lambda(\cdot)$  | Likelihood function  |
| $\Lambda_l(\cdot)$  | Log-likelihood function  |
| $\hat{\rho}_{x,y}$  | Estimated Pearson correlation coefficient between $x$ and $y$  |
| $\rho$  | 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

|                               |   |
|-------------------------------|---|
| <b>W, D</b>                   | Diagonal matrix   |
| <b>P</b>                      | Projection matrix; Permutation matrix                                 |
| <b>J</b>                      | Jordan matrix   |
| <b>L</b>                      | Lower matrix  |
| <b>U</b>                      | Upper matrix  |
| <b>C</b>                      | Cofactor matrix   |
| <b>C<sub>A</sub>, cof (A)</b> | Cofactor matrix of <b>A</b>   |
| <b>S</b>                      | Symmetric matrix  |
| <b>Q</b>                      | Orthogonal matrix   |
| <b>I<sub>N</sub></b>          | $N \times N$ -dimensional identity matrix                             |
| <b>0<sub>M×N</sub></b>        | $M \times N$ -dimensional null matrix                                 |
| <b>0<sub>N</sub></b>          | $N$ -dimensional null vector  |
| <b>1<sub>M×N</sub></b>        | $M \times N$ -dimensional ones matrix                                 |
| <b>1<sub>N</sub></b>          | $N$ -dimensional ones vector  |
| <b>0</b>                      | Null matrix, vector, or tensor (dimensionality understood by context) |
| <b>1</b>                      | 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  |
| $\mathbf{A}^\top, \mathbf{A}^T, \mathbf{A}^t, \mathbf{A}'$ [36] | Transpose   |
| $\mathbf{A}^{-\top}$  | Transpose of the inverse, i.e., $(\mathbf{A}^{-1})^\top = (\mathbf{A}^\top)^{-1}$ [21, 32]  |
| $\mathbf{A}^*$  | 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   |
| $\ \mathbf{a}\ _\infty$            | $l_\infty$ norm, $\infty$ -norm, or Chebyshev norm                                       |
| $\text{diag}(\mathbf{a})$          | Diagonalization: a square, diagonal matrix with entries given by the vector $\mathbf{a}$ |

## 5.6 Decompositions

|   |  |
|---|--|
| $\mathbf{\Lambda}$  | Eigenvalue matrix [38]   |
| $\mathbf{Q}$  | Eigenvectors matrix; Orthogonal matrix of the QR decomposition[38]   |
| $\mathbf{R}$  | Upper triangular matrix of the QR decomposition[38]  |
| $\mathbf{U}$  | Left singular vectors[38]  |
| $\mathbf{U}_r$  | 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 [38]  |
| $\mathbf{\Sigma}_r^+$   | Singular value matrix of the pseudoinverse with nonzero singular values in the main diagonal   |
| $\mathbf{V}$  | Right singular vectors [38]  |
| $\mathbf{V}_r$  | Right singular nondegenerated vectors  |
| $\text{eig}(\mathbf{A})$  | Set of the eigenvalues of $\mathbf{A}$ [13, 29, 32]  |
| $\llbracket \mathbf{A}, \mathbf{B}, \mathbf{C}, \dots \rrbracket$ | CANDECOMP/PARAFAC (CP) decomposition of the tensor $\mathcal{X}$ from the outer product of column vectors of $\mathbf{A}$ , $\mathbf{B}$ , $\mathbf{C}, \dots$ |

|   |   |
|---|---|
| $[[\boldsymbol{\lambda}; \mathbf{A}, \mathbf{B}, \mathbf{C}, \dots]]$ | 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   |
| $C_\alpha$                     | $\alpha$ -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 $\mathbf{A}$ [30, 38] |
| $C(\mathbf{A}^H)$  | Row space (also called left column space) [30, 38]   |
| $N(\mathbf{A}), \text{nullspace}(\mathbf{A}), \text{null}(\mathbf{A}), \text{kernel}(\mathbf{A})$                              | Nullspace (or kernel space) [30, 38, 39]   |
| $N(\mathbf{A}^H)$  | Left nullspace   |
| $\text{rank } \mathbf{A}$  | Rank, that is, $\dim(\text{span}\{\mathbf{A}\}) = \dim(C(\mathbf{A}))$ [30]  |
| $\text{nullity}(\mathbf{A})$   | Nullity of $\mathbf{A}$ , i.e., $\dim(N(\mathbf{A}))$  |

## 5.8 Set operations

|         |  |
|---------|--|
| $A + B$ | Set addition (Minkowski sum), i.e., $\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} = \mathbf{x} + \mathbf{y}, \forall \mathbf{x} \in \mathcal{X} \wedge \mathbf{y} \in \mathcal{Y}\}$ [27] |
| $A - B$ | 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.,<br>$\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} + \mathbf{y} \in \mathcal{X}, \forall \mathbf{y} \in \mathcal{Y}\}$ [27]  |
| $A \setminus B, A - B$            | Set difference or set subtraction, i.e.,<br>$A \setminus B = \{x \mid x \in A \wedge x \notin B\}$ the set containing the elements of $A$ that are not in $B$ [35]   |
| $A \cup B$                        | 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.,<br>$N(\mathbf{A}) = C(\mathbf{A}^\top)^\perp$ [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] |
| $\bar{A}, A^c$                    | 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]      |
| $\mathbf{a} < \mathbf{b}$         | 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]  |
| $\mathbf{A} <_K \mathbf{B}$       | 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]      |
| $\mathbf{A} < \mathbf{B}$         | 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[33] 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    |
| $\phi$              | Signal phase  |
| $\phi_0$            | Initial phase   |
| $\eta_{RF}, w_{RF}$ | Noise in RF   |
| $\eta_{FI}, w_{FI}$ | Noise in FI   |
| $\eta, w$           | Noise in baseband   |
| $\tau$              | Timing delay  |
| $\Delta\tau$        | Timing error (delay - estimated)  |
| $\varphi$           | Phase offset  |
| $\Delta\varphi$     | Phase error (offset - estimated)  |
| $f_d$               | Linear Doppler frequency  |
| $\Delta f_d$        | Frequency error (Doppler frequency - estimated)                                   |
| $\nu$               | Angular Doppler frequency   |
| $\Delta\nu$         | Frequency error (Doppler frequency - estimated)                                   |
| $\gamma, A$         | Transmitted signal amplitude  |
| $\gamma_0, A_0$     | Combined effect of the path loss and antenna gain                                 |

## 6.2 Fading multipath channels

|  |   |
|--|---|
| $t \xleftrightarrow{\mathcal{F}} \lambda$ [33] | Support temporal of the signal. $\lambda$ is obtained after taking the Fourier transform on $t$ .   |
| $\tau \xleftrightarrow{\mathcal{F}} f$ [33]    | Second support temporal of the signal ( $c(t)$ varies with the input at the time $\tau$ ). $f$ is obtained after taking the Fourier transform on $\tau$ . |

|  |   |
|--|---|
| $c(t, \tau)$ [33]  | Complex envelope of the channel response at the time $t$ due to an impulse applied at the $t - \tau$                                      |
| $C(f, t)$ [33]   | Transfer function of $c(t, \tau)$ in $\tau$   |
| $\alpha(t, \tau)$ [33]   | Attenuation of $c(t, \tau)$ , i.e., $c(t, \tau) = \alpha(t, \tau)e^{e\pi f_c \tau}$   |
| $R_c(\tau_1, \tau_2, \Delta t)$ [33]   | Autocorrelation function of $c(t, \tau)$ , i.e., $R_c(\tau_1, \tau_2, \Delta t) = E [c^*(t, \tau_1), c^*(t + \Delta t, \tau_2)]$          |
| $R_c(\tau, \Delta t)$ [33]   | Autocorrelation function of $c(t, \tau)$ assuming uncorrelated scattering   |
| $R_c(\tau), R_c(\tau, \Delta t) _{\Delta t=0}$ [33]  | 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 ( $\Delta f = f_2 - f_1$ )   |
| $R_C(\Delta f), R_C(\Delta f, \Delta t) _{\Delta t=0} [33], \mathcal{F} \{R_c(\tau)\}$ [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 [33]                                  |
| $T_m$  | Multipath spread of the channel, that is, the time interval in which $R_c(\tau)$ is nonzero ( $T_m \approx 1/(\Delta f)_c$ ) [33]         |
| $R_C(\Delta t), R_C(\Delta f, \Delta t) _{\Delta f=0}$   | Spaced-time correlation function [33]   |
| $S_C(\lambda)$ [33], $\mathcal{F} \{R_C(\Delta t)\}$ [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 [33]  |
| $B_m$  | Multipath spread of the channel, that is, the frequency interval in which $S_c(\lambda)$ is nonzero ( $B_d \approx 1/(\Delta t)_c$ ) [33] |
| $S_C(\tau, \lambda)$ [33], $\mathcal{F}_{\Delta f, \Delta t} \{R_C(\Delta f, \Delta t)\}$ [20]   | Scattering function   |

## 7 Discrete mathematics

### 7.1 Quantifiers, inferences

|           |  |
|-----------|--|
| $\forall$ | For all (universal quantifier) [22]        |
| $\exists$ | There exists (existential quantifier) [22] |

|              |   |
|--------------|---|
| $\nexists$   | There does not exist [22]   |
| $\exists!$   | There exists an unique [22]   |
| $\exists_n$  | There exists exactly $n$ [35]   |
| $\in$        | Belongs to [22]   |
| $\notin$     | Does not belong to [22]   |
| $\because$   | Because [22]  |
| $ , :$       | Such that, sometimes that parentheses is used [22]  |
| $,, (\cdot)$ | Used to separate the quantifier with restricted domain from its scope, e.g., $\forall x < 0 (x^2 > 0)$ or $\forall x < 0, x^2 > 0$ [22] |
| $\therefore$ | Therefore [22]  |

## 7.2 Propositional Logic

|   |  |
|---|--|
| $\neg a$                                    | Logical negation of $a$ [35]   |
| $a \wedge b$                                | Conjunction (logical AND) operator between $a$ and $b$ [35]  |
| $a \vee b$                                  | Disjunction (logical OR) operator between $a$ and $b$ [35]   |
| $a \oplus b$                                | Exclusive OR (logical XOR) operator between $a$ and $b$ [35]   |
| $a \rightarrow b$                           | Implication (or conditional) statement [35]  |
| $a \leftrightarrow b$                       | Bi-implication (or biconditional) statement, i.e., $(a \rightarrow b) \wedge (b \rightarrow a)$ [35] |
| $a \equiv b, a \iff b, a \Leftrightarrow b$ | Logical equivalence, i.e., $a \leftrightarrow b$ is a tautology [35]                                 |

## 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 $x$   |
| $\angle \cdot$           | Phase (complex argument)                                      |
| $x \bmod y$              | Remainder, i.e., $x - y \lfloor x/y \rfloor$ , for $y \neq 0$ |
| $x \operatorname{div} y$ | Quotient [35]   |

|                             |   |
|-----------------------------|---|
| $x \equiv y \pmod{m}$       | Congruent, i.e., $m \mid (x - y)$ [35]  |
| $\text{frac}(x)$            | Fractional part, i.e., $x \bmod 1$ [22]   |
| $a \setminus b, a \mid b$   | $b$ is a positive integer multiple of $a$ , i.e., $\exists n \in \mathbb{Z}_{++} \mid b = na$ [22, 35]      |
| $a \nmid b, a \nsetminus b$ | $b$ is not a positive integer multiple of $a$ , i.e., $\nexists n \in \mathbb{Z}_{++} \mid b = na$ [22, 35] |
| $\lceil \cdot \rceil$       | Ceiling operation [22]  |
| $\lfloor \cdot \rfloor$     | Floor operation [22]  |

## 8 Vector Calculus

|   |   |
|---|---|
| $\nabla f$ [37], $\text{grad} f$ [34]   | Vector differential operator (Nabla symbol), i.e., $\nabla f$ 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[37]  |
| $\mathbf{l}(x, y, z)$ [34], $\mathbf{r}(x, y, z)$ [37], $x\hat{\mathbf{i}} + y\hat{\mathbf{j}} + z\hat{\mathbf{k}}$ | Vector position, i.e., $(x, y, z)$ .  |
| $\mathbf{l}(t)$   | Vector position parametrized by $t$ , i.e., $(x(t), y(t), z(t))$ [34, 37]   |
| $\mathbf{l}'(t), d\mathbf{l}/dt$  | First derivative of $\mathbf{l}(t)$ , i.e., the tangent vector of the curve $(x(t), y(t), z(t))$ [37]   |
| $\mathbf{u}(t)$ [28] $\mathbf{T}(t)$ [37], $d\mathbf{l}(t)$ [34]  | 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., $\mathbf{n}(t) \perp \mathbf{T}(t)$ [37]   |
| $C$   | Contour that traveled by $\mathbf{l}(t)$ , for $a \leq t \leq b$ [37]   |
| $L, L(C)$   | Total length of the contour $C$ (which can be defined the vector $\mathbf{l}$ , parametrized by $t$ ), i.e., $L_C = \int_a^b  \mathbf{l}'(t)  dt$ [37]            |
| $s(t)$  | Length of the arc, which can be defined by the vector $\mathbf{l}$ and $t$ , that is, $s(t) = \int_a^t  \mathbf{l}'(u)  du$ ( $s(b) = L$ ) [37]                   |
| $ds$  | Differential operator of the length of the contour $C$ , i.e., $ds =  \mathbf{l}'(t)  dt$ [37]  |

|   |  |
|---|--|
| $\int_C f(\mathbf{l}) \, ds, \int_a^b f(\mathbf{l}(t)) \mathbf{l}'(t)  \, dt$   | 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”   |
| $\theta$ [34]   | 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, 37],<br>$\int_C \mathbf{F} \cdot \mathbf{u} \, ds, \int_C \mathbf{F} \cos \theta \, ds$ [34]<br>$\int_C \mathbf{F} \cdot d\mathbf{u}$ [34] | Line integral of vector field $\mathbf{F}$ along the contour $C$<br><br>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<br>( $x(u, v), y(u, v), z(u, v)$ ) 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) [37]   |
| $D, R$  | 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 [37]   |
| $S$   | 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., $\iiint_E f dV$ [37]  |
| $V, \iint_D f dA, \iiint_E f dV$   | 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, $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ ). $\nabla^2$ denotes the scalar (vector) Laplacian if the function is scalar-valued (vector-valued). The notation $\Delta$ must be avoided as it is overused in many contexts |

## 9 Electromagnetic waves

|  |   |
|--|---|
| $\Phi$   | Electric flux (scalar) (in V m)   |
| $\mathbf{H}$   | Magnetic field vector (in A/m)  |
| $\mathbf{B}$   | Magnetic flux density vector (in Wb/m <sup>2</sup> = T)   |
| $\Phi$ [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)  |
| $\rho_f$ [1], $\rho_{\text{free}}$ [18]                            | Free electric charge density  |
| $\rho_b$ [1], $\rho_{\text{bound}}$ [18]                           | Electric charge density   |
| $\rho, \rho_f + \rho_b$  | Electric charge density (it can be in C/m <sup>3</sup> , C/m <sup>2</sup> or C/m depending whether it is a volume, surface, or line shapes) |
| $\mathbf{f}$ [34], $\mathbf{F}$ [2]                                | Electrostatic force (Coulomb force), (in kg m/s <sup>2</sup> ).   |
| $\varepsilon$  | Electric permittivity(in F/m). If the medium is isotropic, it is a scalar. If it is anisotropic, it is a tensor. [34]                       |
| $\varepsilon_r$  | Relative electric permittivity or dielectric constant (in F/m) [34]   |
| $\varepsilon_0$  | Electric permittivity in vacuum, $8.854 \times 10^{-12}$ F/m [34]   |
| $\mathbf{E}$   | Electric field vector (in V/m)  |
| $\sigma$   | Electric conductivity (in S/m)  |
| $\mathbf{J}$   | Electric current density vector (in A/m <sup>2</sup> )  |
| $\mathbf{J}_m$ [14]  | Magnetization current density vector (in A/m <sup>2</sup> )   |
| $\mathbf{D}$   | Electric flux density, electric displacement, or electric induction vector (in C/m <sup>2</sup> )   |
| $U$  | Electric potential energy   |
| $V$ [3, 14], $\Phi$ [34]   | Electric potential (in voltage, V). However, keep in mind that there is a subtle difference between both definitions [4]                    |
| $\Phi_D$ [18], $\Psi$ [34], $\oint_S \mathbf{D} \cdot d\mathbf{S}$ | Electric flux ( $\mathbf{D}$ -field flux)   |
| $\Phi_E$ [19], $\oint_S \mathbf{E} \cdot d\mathbf{S}$              | Electric flux ( $\mathbf{E}$ -field flux)   |
| $\mathbf{P}$   | Electric polarization of the material (in C/m <sup>2</sup> )  |
| $\chi_e$   | Electric susceptibility (for linear and isotropic materials)  |
| $\mu$  | Magnetic permeability   |

|         |                                 |
|---------|---------------------------------|
| $\mu_0$ | Magnetic permeability in vacuum |
|---------|---------------------------------|

## 10 Generic mathematical symbols

|                  |                     |
|------------------|---------------------|
| ■                | Q.E.D.              |
| $\triangleq$     | Equal by definition |
| $:=, \leftarrow$ | Assignment [35]     |
| $\neq$           | Not equal           |
| $\infty$         | Infinity            |
| $j$              | $\sqrt{-1}$         |

## 11 Abbreviations

PS: Only names of techniques and algorithms or usual abbreviations are considered.

|      |   |
|------|---|
| wrt. | With respect to                                       |
| st.  | Subject to  |
| iff. | If and only if  |
| EVD  | Eigenvalue decomposition, or eigen-decomposition [30] |
| SVD  | Singular value decomposition                          |
| CP   | CANDECOMP/PARAFAC                                     |
| SGD  | Stochastic gradient descent                           |
| SVM  | Support vector machine                                |
| BPNN | Backpropagation neural network [26]                   |
| RBF  | Radial basis function                                 |

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