Notation

Rubem Vasconcelos Pacelli rubem.engenharia@gmail.com

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

Version: May 8, 2023

Contents

1	Fon	t notation			
2	Sign	nals and functions			
	2.1	Time indexing			
	2.2	Common signals			
	2.3	Common functions			
	2.4	Operations and symbols			
	2.5	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				
	stat	sistical signal processing			
	4.1	Matrix Calculus			
	4.2	Estimated terms			
	4.3	Signals, (hyper)parameters, system performance, and criteria			
5	Lin	ear 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
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

$a, b, c, \ldots, A, B, C, \ldots$	Scalars
a, b, c, \dots	Vectors
$\overline{\mathbf{A}, \mathbf{B}, \mathbf{C}, \dots}$	Matrices
$\mathcal{A}, \mathcal{B}, \mathcal{C}, \dots$	Tensors
ABC ABC ABC	Sets

2 Signals and functions

2.1 Time indexing

x(t)	Continuous-time t
$x[n],x[k],x[m],x[i],\ldots$	Discrete-time n, k, m, i, \ldots (parenthe-
$x_n, x_k, x_m, x_i, \dots$	sis should be adopted only if there
$x(n), x(k), x(m), x(i), \dots$	are no continuous-time signals in the
	context to avoid ambiguity)
$x[((n-m))_N][26], x((n-m))_N[20]$	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

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

$\binom{n}{n}$		Binomial coefficient
(k))	Binomiai coenicient

2.4 Operations and symbols

$f:A \to B$	A function f whose domain is A and codomain is B
$\mathbf{f}:A\to\mathbb{R}^n$	A vector-valued function \mathbf{f} , i.e., $n \geq 2$
$f^n, x^n(t), x^n[k]$	nth power of the function f , $x[n]$ or
	x(t)
$f^{(n)}, x^{(n)}(t)$	nth 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)
$\underset{x \in A}{\operatorname{argmax}} f(x)$	Value of x that minimizes x
$ \frac{x \in \mathcal{A}}{\arg\min f(x)} $ $ x \in \mathcal{A} $	Value of x that minimizes x
$\frac{x \in \mathcal{A}}{f(\mathbf{x}) = \inf_{\mathbf{y} \in \mathcal{A}} g(\mathbf{x}, \mathbf{y})}$	Infimum, i.e., $f(\mathbf{x}) =$
$\mathbf{y} \in \mathcal{A}$	$\min \{ g(\mathbf{x}, \mathbf{y}) \mid \mathbf{y} \in \mathcal{A} \land (\mathbf{x}, \mathbf{y}) \in \text{dom}(g) \},$
	which is the greatest lower bound of
	this set [6]
$f(\mathbf{x}) = \sup g(\mathbf{x}, \mathbf{y})$	Supremum, i.e., $f(\mathbf{x}) =$
$\mathbf{y} \in \mathcal{A}$	$\max \{g(\mathbf{x}, \mathbf{y}) \mid \mathbf{y} \in \mathcal{A} \land (\mathbf{x}, \mathbf{y}) \in \text{dom}(g)\},\$
	which is the least upper bound of
	this set [6]
$f \circ g$	Composition of the functions f and
	g
*	Convolution (discrete or continuous)
③ [12],	Circular convolution

2.5 Transformations

W_N	Twiddle factor, $e^{-j\frac{2\pi}{N}}$ [20]
$\mathcal{F}\left\{\cdot\right\}$	Fourier transform
$\mathcal{L}\left\{ \cdot \right\}$	Laplace transform
$\overline{\mathcal{Z}\left\{\cdot\right\}}$	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 fre-
	quency, 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 $x[n]$

${\bf 3}\quad {\bf Probability,\, statistics,\, and\, stochastic\, processes}$

3.1 Operators and symbols

$\mathrm{E}\left[\cdot\right],\mathbf{E}\left[\cdot\right]\left[25\right],E\left[\cdot ight],\mathbb{E}\left[\cdot ight]$	Statistical expectation operator [11]
$E_u [\cdot], \mathbf{E}_u [\cdot] [25], E_u [\cdot], \mathbb{E}_u [\cdot]$	Statistical expectation operator with
	respect to u
$\overline{\langle \cdot \rangle}$	Ensemble average
$var[\cdot], VAR[\cdot]$	Variance operator [5, 19, 24, 28]
$\operatorname{var}_{u}\left[\cdot\right]\left[\cdot\right], \operatorname{VAR}_{u}\left[\cdot\right]$	Variance operator with respect to u
$cov[\cdot], COV[\cdot]$	Covariance operator [5]
$\operatorname{cov}_{u}\left[\cdot\right], \operatorname{COV}_{u}\left[\cdot\right]$	Covariance operator with respect to
	и
μ_x	Mean of the random variable x
μ_{x}, m_{x}	Mean vector of the random variable
	x [7]
μ_n	nth-order moment of a random vari-
	able
$\frac{\sigma_x^2, \kappa_2}{\mathcal{K}_x, \mu_4}$	Variance of the random variable x
\mathcal{K}_x, μ_4	Kurtosis (4th-order moment) of the
	random variable x
κ_n	nth-order cumulant of a random vari-
	able
$\rho_{x,y}$	Pearson correlation coefficient be-
	tween x and y
$a \sim P$	Random variable a with distribution
	P
$\overline{\mathcal{R}}$	Rayleigh's quotient

3.2 Stochastic processes

$r_X(au), R_X(au)$	Autocorrelation function of the signal
	x(t) or $x[n]$ [25]
$S_X(f), S_X(j\omega)$	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
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 $d(t)$ [25]
R_{xy}	Cross-correlation matrix of $\mathbf{x}(n)$ and
	$\mathbf{y}(n)$
$\mathbf{p}_{\mathbf{x}d}$	Cross-correlation vector
	between $\mathbf{x}(n)$ and $d(n)$
	between $\mathbf{x}(n)$ and $d(n)$ [dinizAdaptiveFiltering1997]
$c_x(\tau), C_x(\tau)$	
$c_x(\tau), C_x(\tau)$	[dinizAdaptiveFiltering1997]
$c_{x}(\tau), C_{x}(\tau)$ $C_{x}, K_{x}, \Sigma_{x}, \text{cov} [x]$	[dinizAdaptiveFiltering1997] Autocovariance function of the signal
	[dinizAdaptiveFiltering1997] Autocovariance function of the signal $x(t)$ or $x[n]$ [25]
	[dinizAdaptiveFiltering1997] Autocovariance function of the signal $x(t)$ or $x[n]$ [25] (Auto)covariance matrix of \mathbf{x} [5, 19,
$\mathbf{C}_{\mathbf{x}}, \mathbf{K}_{\mathbf{x}}, \mathbf{\Sigma}_{\mathbf{x}}, \operatorname{cov}\left[\mathbf{x}\right]$	[dinizAdaptiveFiltering1997] Autocovariance function of the signal $x(t)$ or $x[n]$ [25] (Auto)covariance matrix of \mathbf{x} [5, 19, 24, 28, 35]

3.3 Functions

$Q(\cdot)$	Q-function, i.e., $P[\mathcal{N}(0,1) > x]$ [28]
$\operatorname{erf}(\cdot)$	Error function [28]
$\operatorname{erfc}(\cdot)$	Complementary error function i.e.,
	$\operatorname{erfc}(x) = 2Q(\sqrt{2}x) - \operatorname{erf}(x) [28]$
P[A]	Probability of the event or set A [24]
$p(\cdot), f(\cdot)$	Probability density function (PDF)
	or probability mass function (PMF)
	[24]
$\frac{p(x \mid A)}{F(\cdot)}$	Conditional PDF or PMF [24]
$F(\cdot)$	Cumulative distribution function
	(CDF)
$\Phi_{X}(\omega), M_{X}(j\omega), E\left[e^{j\omega X}\right]$	First characteristic function (CF) of
	x [28, 34]
$M_X(t), \Phi_X(-jt), E[e^{tX}]$	Moment-generating function (MGF)
	of $x [28, 34]$
$\Psi_{x}(\omega), \ln \Phi_{x}(\omega), \ln E\left[e^{j\omega x}\right]$	Second characteristic function
$K_X(t), \ln E\left[e^{tX}\right], \ln M_X(t)$	Cumulant-generating function
	(CGF) of x [19]

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
$\mathcal{N}(\pmb{\mu},\pmb{\Sigma})$	Gaussian distribution of a vector random variable with mean μ and covariance matrix Σ
$\mathcal{CN}(oldsymbol{\mu}, oldsymbol{\Sigma})$	Complex Gaussian distribution of a vector random variable with mean μ and covariance matrix Σ
$\frac{\mathcal{U}(a,b)}{\chi^2(n),\chi_n^2}$	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 $\mathcal{N}(0,1)$)
$\operatorname{Exp}(\lambda)$	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 $\theta = 1/\beta$
$\operatorname{Nakagami}(m,\Omega)$	Nakagami-m distribution with shape parameter or fading figure m and spread, scale, or shape parameter Ω
$\operatorname{Rayleigh}(\sigma)$	Rayleigh distribution with scale parameter σ
$\operatorname{Rayleigh}(\Omega)$	Rayleigh distribution with the second moment $\Omega = E[x^2] = 2\sigma^2$
$\mathrm{Rice}(s,\sigma)$	Rice distribution with noncentrality parameter s and σ . s^2 represent the specular component power
$\overline{\mathrm{Rice}(A,K)}$	Rice distribution with Rice factor $K = s^2/2\sigma^2$ and scale parameter $A = s^2 + 2\sigma^2$

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
$\mathbf{g}_{\mathbf{x}}, \nabla_{\mathbf{w}} f, \frac{\partial f}{\partial \mathbf{w}}$	Gradient descent vector with respect w [5]
$ \frac{\mathbf{J}, \frac{\partial \mathbf{y}^{T}}{\partial \mathbf{x}}}{\mathbf{H}, \frac{\partial^2 f}{\partial \mathbf{w}^2}, \nabla^2 f [18]} $	Jacobian matrix.
$\mathbf{H}, \frac{\partial^2 f}{\partial \mathbf{w}^2}, \nabla^2 f$ [18]	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 [1–3]

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
$\hat{x}(t) \text{ or } \hat{x}[n]$	Estimate of $x(t)$ or $x[n]$
$\hat{\boldsymbol{\mu}}_{\chi}, \hat{\mathbf{m}}_{\chi}$	Sample mean of $x[n]$ or $x(t)$
$\frac{\hat{\boldsymbol{\mu}}_{\mathbf{x}}, \hat{\mathbf{m}}_{\mathbf{x}}}{\hat{r}_{x}(\tau), \hat{R}_{x}(\tau)}$	Sample mean vector of $\mathbf{x}[n]$ or $\mathbf{x}(t)$
$\hat{r}_{\scriptscriptstyle X}(au),\hat{R}_{\scriptscriptstyle X}(au)$	Estimated autocorrelation function
	of the signal $x(t)$ or $x[n]$ [25]
$\hat{S}_x(f), \hat{S}_x(j\omega)$	Estimated power spectral density
	(PSD) of $x(t)$ in linear (f) or angular
	(ω) 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 (ω) frequency
$\hat{\mathbf{R}}_{\mathbf{x}\mathbf{y}}$	Sample cross-correlation matrix of
·	$\mathbf{R}_{\mathbf{x}\mathbf{y}}$
$\hat{c}_{x}(au), \hat{C}_{x}(au)$	Estimated autocovariance function of
	the signal $x(t)$ or $x[n]$
$\hat{ ext{C}}_{ ext{x}},\hat{ ext{K}}_{ ext{x}},\hat{ ext{\Sigma}}_{ ext{x}}$	Sample (auto)covariance matrix
$\hat{c}_{xy}(\tau), \hat{C}_{xy}(\tau)$	Estimated cross-covariance function
	of the signal $x(t)$ or $x[n]$

$\hat{ ext{C}}_{ ext{xy}}, \hat{ ext{K}}_{ ext{xy}}, \hat{ extsup}$	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., $n \in \{1, 2,, N\}$
$N_{ m trn}$	Number of instances in the training
	set, i.e., $n \in \{1, 2,, N_{\text{trn}}\}$
$N_{ m tst}$	Number of instances in the test set,
	i.e., $n \in \{1, 2, \dots, N_{\text{tst}}\}$
$N_{ m val}$	Number of instances in the validation
	set, i.e., $n \in \{1, 2,, N_{\text{val}}\}$
$ \begin{array}{c} N_e \\ N_a \\ K [5] \end{array} $	Number of epochs
$\overline{N_a}$	Number os attributes
K [5]	Number of classes (which is the num-
	ber of outputs in multiclass prob-
	lems). Use k to iterate over it
L	Number of layers. Use l to iterate
	over it
m_l [5], M_l , J [5]	Number of neurons at the l th layer.
	You might prefer J in the case of the
	single-layer perceptron (use j to it-
	erate over it). If you want to iter-
	ate 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 [5, 18].
$\frac{\varphi(\cdot)[18], h(\cdot)[5]}{\varphi'(v_{m_l}^{(l)}(n))[18], \frac{\partial y_{m_l}^{(l)}(n)}{\partial v_{m_l}^{(n)}(n)}} [18]$	Activation function
$(\alpha'(v^{(l)}(n))[18] = \frac{\partial y_{m_l}^{(l)}(n)}{\partial y_{m_l}^{(l)}}[18]$	Partial derivative of the activation
φ $(v_{m_l}(n))[10], \partial v_{m_l}^{(l)}(n)$	function with respect to $v_{m_l}^{(l)}(n)$ (m_l)
	neuron at l th layer)
$u^{(l)}(z) = \left(u^{(l)}(z)\right)$	* /
$y_{m_l}^{(l)}(n), \varphi\left(v_{m_l}^{(l)}(n)\right)$	Output signal of the m_l th neuron at
(I)(x)	the lth layer
$\frac{\mathbf{y}^{(l)}(n)}{\mathbf{y}(n),\mathbf{y}^{(L)}(n)}$	Output signal of the <i>l</i> 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 super learning). For multiclass cla cation, one-hot encoding is us used. For binary (scalar) cla cation, however antipodal enco i.e., $\{-1,1\}$ is more recomme [18]. $e_{m_{l}}(n)$ Error signal of the neuron m_{l} a l th layer	ually ussifi- ding, nded
cation, one-hot encoding is us used. For binary (scalar) cla cation, however antipodal enco i.e., $\{-1,1\}$ is more recomme [18]. $e_{m_l}(n)$ Error signal of the neuron m_l a l th layer	ually assifi- ding, nded
used. For binary (scalar) classifier cation, however antipodal encomposition i.e., $\{-1,1\}$ is more recommes [18]. $e_{m_l}(n)$ Error signal of the neuron m_l and l th layer	ding,
$\begin{array}{c} \text{cation, however antipodal enco} \\ \text{i.e., } \{-1,1\} \text{ is more recomme} \\ [18]. \\ e_{m_l}(n) \\ \text{Error signal of the neuron } m_l \text{ a} \\ l\text{th layer} \end{array}$	ding, nded
i.e., $\{-1,1\}$ is more recomme [18]. $e_{m_l}(n)$ Error signal of the neuron m_l a l th layer	nded
lth layer	t tha
·	t the
$\mathbf{r}(\mathbf{r}) = \mathbf{r}(\mathbf{r})$ Ermon signal	
$\mathbf{e}(n), \mathbf{d}(n) - \mathbf{y}(n)$ Error signal	
$\mathbf{w}_{m_l}^{(l)}(n), \mathbf{\theta}_{m_l}^{(l)}(n)$ Parameters, coefficients, or we	ights
$\begin{bmatrix} w^{(l)}_{m_l,0}(n) & w^{(l)}_{m_l,1}(n) & \dots & w^{(l)}_{m_l,m_{l-1}}(n) \end{bmatrix}$ vector in the <i>l</i> th layer. In the	case
$[m_{l,0}, m_{l,1}, $	ıdap-
tive filters, the superscript is om	itted
$w_{m_l,0}^{(l)}(n), b_{m_l}^{(l)}(n)$ Bias (the first term of the weight	vec-
tor) of the l th layer	
$\mathbf{W}(n), \begin{bmatrix} \mathbf{w}(1) & \mathbf{w}(2) & \cdots & \mathbf{w}(N) \end{bmatrix}^{T}$ Matrix of the weights	
$\widetilde{\mathbf{W}}(n)$ Matrix of the weights, but with	hout
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	1 po-
tential. At the first layer $\mathbf{y}_{m_0}^{(0)}$	
$\mathbf{x}(n)$ [5])
$\mathbf{v}^{(l)}(n), \mathbf{W}^{(l)}(n)\mathbf{y}_{m_{l-1}}^{(l-1)}(n)$ Vector of the local fields at the	 e <i>I</i> th
	0 1011
$\mathbf{w}^{\star}, \mathbf{w}_{o}, \mathbf{\theta}^{\star}, \mathbf{\theta}_{o}$ Optimum value of the parame	eters,
coefficients, or weights vector (
also used [5] but it is not re	
mended as it may be confused	
the conjugation operator)	
$\delta_{m_l}^{(l)}(n), \frac{\partial \mathscr{E}(n)}{\partial v_{m_l}^{(l)}(n)}$ Local gradient of the m_l th neurons the l th lever	$\frac{1}{1}$ on of
$\partial v_{m_l}^{(r)}(n)$ the <i>l</i> th layer.	
$\boldsymbol{\delta}^{(l)}(n)$ Vector of the local gradients of	of all
neurons at the l th layer	
$\mathbf{X}, \begin{bmatrix} \mathbf{x}(1) & \mathbf{x}(2) & \cdots & \mathbf{x}(N) \end{bmatrix}$ Data matrix	
$\eta(n)$ Learning rate hyperparameter [5
\mathscr{R} Bayes risk or average risk [5]	
c_{ij}, C_{ij} Misclassification cost in deciding	ng in
favor of class \mathscr{C}_i (represented in	
subspace \mathcal{H}_i) when the \mathcal{C}_j is the	true
1 1/	
class (used in Bayes classifiers/d	etec-
	etec-

${\mathcal T}$	Training set, i.e., the set $\{\mathbf{x}(n), d(n)\}$
	that is used in the training phase [5]
\mathcal{H}_k	Subspace of the training vector be-
	longing 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} [18]	Set of all vectors in the training,
	batch, validation, or test dataset that
	was misclassified
$\mathscr{E}(\mathbf{w}), \mathscr{E}(\mathbf{w}(n)), \mathscr{E}(n)$	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
$\Delta \mathscr{E}(\mathbf{w}(n)), \Delta \mathscr{E}(n), \mathscr{E}(\mathbf{w}(n+1))$	Cost function or objective function
$\mathscr{E}(\mathbf{w}(n))$	(the way it is written depends on the
	purpose of the text)
	r · r · · · · · · · · · · · · · · · · ·
$\mathscr{E}_{\mathrm{av}}(\cdot)$	Error energy averaged over the train-
$\mathscr{E}_{\mathrm{av}}(\cdot)$,
$\mathscr{C}_{\operatorname{av}}(\cdot)$ $\Lambda(\cdot)$	Error energy averaged over the train-
$\Lambda(\cdot)$	Error energy averaged over the training sample or the empirical risk [5]
$\frac{\Lambda(\cdot)}{\Lambda_l(\cdot)}$	Error energy averaged over the training sample or the empirical risk [5] Likelihood function
$\Lambda(\cdot)$	Error energy averaged over the training sample or the empirical risk [5] Likelihood function Log-likelihood function
$\frac{\Lambda(\cdot)}{\Lambda_l(\cdot)}$	Error energy averaged over the training sample or the empirical risk [5] Likelihood function Log-likelihood function Estimated Pearson correlation coeffi-
$\Lambda(\cdot)$ $\Lambda_{l}(\cdot)$ $\hat{\rho}_{x,y}$	Error energy averaged over the training sample or the empirical risk [5] Likelihood function Log-likelihood function Estimated Pearson correlation coefficient between x and y
$\Lambda(\cdot)$ $\Lambda_{l}(\cdot)$ $\hat{\rho}_{x,y}$	Error energy averaged over the training sample or the empirical risk [5] Likelihood function Log-likelihood function Estimated Pearson correlation coefficient between x and y Distance of the margin of separation between two classes (Support Vector
$\Lambda(\cdot)$ $\Lambda_{l}(\cdot)$ $\hat{\rho}_{x,y}$	Error energy averaged over the training sample or the empirical risk [5] Likelihood function Log-likelihood function Estimated Pearson correlation coefficient between x and y Distance of the margin of separation

5 Linear Algebra

5.1 Common matrices and vectors

\mathbf{W}, \mathbf{D}	Diagonal matrix
P	Projection matrix; Permutation ma-
	trix
J	Jordan matrix
L	Lower matrix
U	Upper matrix
$\overline{\mathbf{C}}$	Cofactor matrix
$\mathbf{C}_{\mathbf{A}}, \operatorname{cof}\left(\mathbf{A}\right)$	Cofactor matrix of A
S	Symmetric matrix
Q	Orthogonal matrix
\mathbf{I}_N	$N \times N$ -dimensional identity matrix

$0_{M imes N}$	$M \times N$ -dimensional null matrix
0_N	N-dimensional null vector
$\overline{1_{M imes N}}$	$M \times N$ -dimensional ones matrix
$\overline{1_N}$	N-dimensional ones vector
0	Null matrix, vector, or tensor (di-
	mensionality understood by context)
1	Ones matrix, vector, or tensor (di-
	mensionality understood by context)

5.2 Indexing

$x_{i_1,i_2,,i_N}, [\mathcal{X}]_{i_1,i_2,,i_N}$	Element in the position
	(i_1, i_2, \ldots, i_N) of the tensor \mathcal{X}
$\mathcal{X}^{(n)}$	<i>n</i> th tensor of a nontemporal sequence
$\mathbf{x}_n, \mathbf{x}_{:n}$	nth column of the matrix X
\mathbf{x}_{n} :	nth row of the matrix X
$\mathbf{x}_{i_1,\ldots,i_{n-1},:,i_{n+1},\ldots,i_N}$	Mode- n fiber of the tensor \mathcal{X}
$X_{:,i_2,i_3}$	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}
$X_{i_1,:,:}$	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

$\langle \mathbf{a}, \mathbf{b} angle , \mathbf{a}^ op \mathbf{b}, \mathbf{a} \cdot \mathbf{b}$	Inner or dot product
$\mathbf{a} \circ \mathbf{b}, \mathbf{a} \mathbf{b}^{ op}$	Outer product
8	Kronecker product
· ·	Hadamard (or Schur) (elementwise)
	product
.⊙n	nth-order Hadamard power
$. \odot \frac{1}{n}$	nth-order Hadamard root
Ø	Hadamard (or Schur) (elementwise)
	division
♦	Khatri-Rao product

\otimes	Kronecker Product
\times_n	<i>n</i> -mode product

5.4 Operations with matrices and tensors

\mathbf{A}^{-1}	Inverse matrix
$\mathbf{A}^{+},\mathbf{A}^{\dagger}$	Moore-Penrose left pseudoinverse
$\frac{\mathbf{A}^{T}, \mathbf{A}^{T}, \mathbf{A}^{t}, \mathbf{A}^{t} [31]}{\mathbf{A}^{-T}}$	Transpose
$\mathbf{A}^{-\top}$	Transpose of the inverse, i.e.,
	$(\mathbf{A}^{-1})^{T} = (\mathbf{A}^{T})^{-1} [16, 27]$
\mathbf{A}^*	Complex conjugate
\mathbf{A}^{H}	Hermitian
$\ \mathbf{A}\ _{\mathrm{F}}$	Frobenius norm
A	Matrix norm
$ \mathbf{A} , \det(\mathbf{A})$	Determinant
$\operatorname{diag}\left(\mathbf{A}\right)$	The elements in the diagonal of A
E [A]	Vectorization: stacks the columns of
	the matrix \mathbf{A} into a long column vec-
	tor
$\mathbf{E}_d\left[\mathbf{A}\right]$	Extracts the diagonal elements of a
	square matrix and returns them in a
	column vector
$\mathbf{E}_{l}\left[\mathbf{A} ight]$	Extracts the elements strictly below
	the main diagonal of a square matrix
	in a column-wise manner and returns
	them into a column vector
$\mathbf{E}_{u}\left[\mathbf{A}\right]$	Extracts the elements strictly above
	the main diagonal of a square matrix
	in a column-wise manner and returns
	them into a column vector
$\mathbf{E}_b\left[\mathbf{A} ight]$	Block vectorization operator: stacks
	square block matrices of the input
	into a long block column matrix
$\operatorname{unvec}\left(\mathbf{A}\right)$	Reshapes a column vector into a ma-
	trix
$\operatorname{tr}\{\mathbf{A}\}$	trace
$\mathbf{X}_{(n)}$	<i>n</i> -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
diag (a)	Diagonalization: a square, diagonal
	matrix with entries given by the vec-
	tor a

5.6 Decompositions

Λ	Eigenvalue matrix [33]
Q	Eigenvectors matrix; Orthogonal ma-
	trix of the QR decomposition[33]
\mathbf{R}	Upper triangular matrix of the QR
	decomposition[33]
U	Left singular vectors[33]
$egin{array}{c} U_r \ \Sigma \ \Sigma_r \ \end{array}$	Left singular nondegenerated vectors
Σ	Singular value matrix
Σ_r	Singular value matrix with nonzero
	singular values in the main diagonal
Σ^+	Singular value matrix of the pseu-
	doinverse [33]
Σ_r^+	Singular value matrix of the pseu-
	doinverse with nonzero singular val-
	ues in the main diagonal
V	Right singular vectors [33]
$\overline{\mathbf{V}_r}$	Right singular nondegenerated vec-
	tors
$\operatorname{eig}\left(\mathbf{A} ight)$	Set of the eigenvalues of A [9, 24, 27]
$\llbracket \mathbf{A}, \mathbf{B}, \mathbf{C}, \ldots bracket$	CANDECOMP/PARAFAC (CP) de-
	composition of the tensor \mathcal{X} from the
	outer product of column vectors of \mathbf{A} ,
	B, C,
$\llbracket oldsymbol{\lambda}; \mathbf{A}, \mathbf{B}, \mathbf{C}, \ldots bracket$	Normalized CANDE-
	COMP/PARAFAC (CP) decom-
	position of the tensor \mathcal{X} from the
	outer product of column vectors of A , B , C ,

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
$\boxed{[a,b),(a,b]}$	Half-opened intervals of a real set
	from a to b
\mathbb{C}	Set of complex numbers
\mathbb{Z}	Set of integer number
$\overline{\{1,2,\ldots,n\}}$	Discrete set containing the integer el-
	ements $1, 2, \ldots, n$
$\mathbb{B} = \{0, 1\}$	Boolean set
Ø	Empty set
N	Set of natural numbers
$\mathbb{K} \in \{\mathbb{R}, \mathbb{C}\}$	Real or complex space (field)
$\mathbb{K}^{I_1 \times I_2 \times \cdots \times I_N}$	$I_1 \times I_2 \times \cdots \times I_N$ -dimensional real (or
	complex) space
K ₊	Nonnegative real (or complex) space
	[6]
K++	Positive real (or complex) space, i.e.,
	$\mathbb{K}_{++} = \mathbb{K}_+ \setminus \{0\} \ [6]$
U	Universe
2^A	Power set of A

5.7.2 Convex sets (or spaces)

\mathbb{S}^n [10], \mathcal{S}^n [6]	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 $\mathbb{R}^{n \times n}$ [6]
$\mathbb{S}^n_{++}, \mathcal{S}^n_{++}$	Conic set of the symmetric positive
	definite matrices in $\mathbb{R}^{n\times n}$, i.e., \mathbb{S}^n_{++} =
	$\mathbb{S}^n_+ \setminus \{0\} \ [6]$
\mathbb{H}^n	Set of all hermitian matrices in $\mathbb{C}^{n\times n}$
conv C	Convex hull
$\operatorname{aff} C$	Affune hull
\mathcal{R}	Ray
\mathcal{H}	Hyperplane
$\mathcal{H}_+, \mathcal{H}$	Positive/negative halfspace
$B(\mathbf{x}_{c},r)$	Euclidean ball with radium r and
	centered at \mathbf{x}_c
$\overline{\mathcal{E}}$	Ellipsoid
C	Norm cone

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

5.7.3 Spaces from matrices or vectors

$\mathrm{span}\left\{\mathbf{a}_{1},\mathbf{a}_{2},\ldots,\mathbf{a}_{n}\right\}$	Vector space spanned by the argument vectors [16]
$C(\mathbf{A})$, columnspace(\mathbf{A}), range(\mathbf{A}),	Columnspace, range or image, i.e.,
$\operatorname{span} \{\mathbf{A}\}, \operatorname{image}(\mathbf{A})$	the space span $\{\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n\}$, where
	\mathbf{a}_i is the ith column vector of the ma-
	trix A [25, 33]
$C(\mathbf{A}^{H})$	Row space (also called left
	columnspace) [25, 33]
$\overline{N(\mathbf{A})}$, nullspace(\mathbf{A}), null(\mathbf{A}), kernel(\mathbf{A}	Nullspace (or kernel space) [25, 33,
	34]
$N(\mathbf{A}^{H})$	Left nullspace
rank A	Rank, that is, $\dim(\operatorname{span}\{A\}) =$
	$\dim (C(\mathbf{A}))$ [25]
nullity (A)	Nullity of \mathbf{A} , i.e., dim $(N(\mathbf{A}))$

5.8 Set operations

A + B	Set addition (Minkowski sum), i.e.,
	$\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} = \mathbf{x} + \mathbf{y}, \ \forall \ \mathbf{x} \in \mathcal{X} \land \mathbf{y} \in \mathcal{Y}\}$
	[22]
A - B	Minkowski difference, i.e.,
	$\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} = \mathbf{x} - \mathbf{y}, \ \forall \ \mathbf{x} \in \mathcal{X} \land \mathbf{y} \in \mathcal{Y}\}$
$A\ominus B$	Pontryagin difference, i.e.,
	$\{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} + \mathbf{y} \in \mathcal{X}, \ \forall \ \mathbf{y} \in \mathcal{Y}\} $ [22]
$A \setminus B, A - B$	Set difference or set subtraction, i.e.,
	$A \setminus B = \{x x \in A \land x \notin B\}$ the set con-
	taining the elements of A that are not
	in $B[30]$
$A \cup B$	Set of union
$A \cap B$	Set of intersection
$A \times B$	Cartesian product

A^n	$A \times A \times \cdots \times A$
A	$A \times A \times \cdots \times A$
	n times
A^{\perp}	Orthogonal complement of A , e.g.,
	$N(\mathbf{A}) = C(\mathbf{A}^{T})^{\perp} [6]$
$\mathbf{a} \perp \mathbf{b}$	\mathbf{a} is orthogonal to \mathbf{b}
a ∠ b	a is not orthogonal to 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 [16]
	orthogonar each other [10]
$A \stackrel{\perp}{\oplus} B$	Direct sum of two spaces that are or-
$A \stackrel{\perp}{\oplus} B$	Direct sum of two spaces that are orthogonal and span a <i>n</i> -dimensional
$A \stackrel{\perp}{\oplus} B$	thogonal and span a n -dimensional
$A \stackrel{\perp}{\oplus} B$	thogonal and span a <i>n</i> -dimensional space, e.g., $C(\mathbf{A}^{T}) \stackrel{\perp}{\oplus} C(\mathbf{A}^{T})^{\perp} =$
$A \stackrel{\perp}{\oplus} B$	thogonal and span a n -dimensional space, e.g., $C(\mathbf{A}^{\top}) \stackrel{\perp}{\oplus} C(\mathbf{A}^{\top})^{\perp} = \mathbb{R}^{n}$ (this decomposition of \mathbb{R}^{n} is
$A \stackrel{\perp}{\oplus} B$	thogonal and span a <i>n</i> -dimensional space, e.g., $C(\mathbf{A}^{T}) \stackrel{\perp}{\oplus} C(\mathbf{A}^{T})^{\perp} =$
$A \stackrel{\perp}{\oplus} B$ $\overline{A, A^c}$	thogonal and span a n -dimensional space, e.g., $C(\mathbf{A}^{\top}) \stackrel{\perp}{\oplus} C(\mathbf{A}^{\top})^{\perp} = \mathbb{R}^{n}$ (this decomposition of \mathbb{R}^{n} is called the orthogonal decomposition
	thogonal and span a n -dimensional space, e.g., $C(\mathbf{A}^{T}) \stackrel{\perp}{\oplus} C(\mathbf{A}^{T})^{\perp} = \mathbb{R}^{n}$ (this decomposition of \mathbb{R}^{n} is called the orthogonal decomposition induced by \mathbf{A}) [6]
$\overline{A,A^c}$	thogonal and span a n -dimensional space, e.g., $C(\mathbf{A}^{T}) \overset{\perp}{\oplus} C(\mathbf{A}^{T})^{\perp} = \mathbb{R}^{n}$ (this decomposition of \mathbb{R}^{n} is called the orthogonal decomposition induced by \mathbf{A}) [6] Complement set (given U)
$egin{array}{c} ar{A},A^c \ \#A, A \end{array}$	thogonal and span a n -dimensional space, e.g., $C(\mathbf{A}^{T}) \overset{\perp}{\oplus} C(\mathbf{A}^{T})^{\perp} = \mathbb{R}^n$ (this decomposition of \mathbb{R}^n is called the orthogonal decomposition induced by \mathbf{A}) [6] Complement set (given U) Cardinality of A

5.9 Inequalities

$\mathcal{X} \leq 0$	Nonnegative tensor
$\mathbf{a} \leq_K \mathbf{b}$	Generalized inequality meaning that
	$\mathbf{b} - \mathbf{a}$ belongs to the conic subset K in
	the space $\mathbb{R}^n[6]$
$\mathbf{a} \prec_K \mathbf{b}$	Strict generalized inequality meaning
	that $\mathbf{b} - \mathbf{a}$ belongs to the interior of
	the conic subset K in the space $\mathbb{R}^n[6]$
$a \le b$	Generalized inequality meaning that
	$\mathbf{b} - \mathbf{a}$ belongs to the nonnegative or-
	thant conic subset, \mathbb{R}^n_+ , in the space
	\mathbb{R}^n .[6]
a < b	Strict generalized inequality meaning
	that $\mathbf{b} - \mathbf{a}$ belongs to the positive or-
	thant conic subset, \mathbb{R}^n_{++} , in the space
	$\mathbb{R}^n[6]$

$\mathbf{A} \leq_K \mathbf{B}$	Generalized inequality meaning that
	${f B}-{f A}$ belongs to the conic subset K
	in the space $\mathbb{S}^n[6]$
$\mathbf{A} \prec_K \mathbf{B}$	Strict generalized inequality meaning
	that $\mathbf{B} - \mathbf{A}$ belongs to the interior of
	the conic subset K in the space $\mathbb{S}^n[6]$
$A \leq B$	Generalized inequality meaning that
	$\mathbf{B} - \mathbf{A}$ belongs to the positive semidef-
	inite conic subset, \mathbb{S}_{+}^{n} , in the space
	$\mathbb{S}^n[6]$
A < B	Strict generalized inequality meaning
	that $\mathbf{B} - \mathbf{A}$ belongs to the positive or-
	thant conic subset, \mathbb{S}_{++}^n , in the space
	$\mathbb{S}^n[6]$

6 Communication systems

6.1 Common symbols

B	One-sided bandwidth of the trans-
	mitted signal, in Hz
\overline{W}	One-sided bandwidth of the trans-
	mitted 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/pe-
	riod
R	Bit rate
T	Bit interval/duration/period
T_c	Chip interval/duration/period
T_{sy}, T_{sym}	Symbol/signaling[28] interval/dura-
	tion/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 trans-
	mitted 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 re-
	ceived signal
φ	Signal phase
ϕ_0	Initial phase
η_{RF}, w_{RF}	Noise in RF
$\overline{\eta_{FI}, w_{FI}}$	Noise in FI
$\overline{\eta, w}$	Noise in baseband
τ	Timing delay
$\Delta \tau$	Timing error (delay - estimated)
φ	Phase offset
$\frac{\Delta arphi}{f_d}$	Phase error (offset - estimated)
f_d	Linear Doppler frequency
Δf_d	Frequency error (Doppler frequency -
	estimated)
ν	Angular Doppler frequency
Δv	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

$t \stackrel{\mathcal{F}}{\leftrightarrow} \lambda \ [28]$	Support temporal of the signal. λ is obtained after taking the Fourier transform on t .
$\tau \stackrel{\mathcal{F}}{\longleftrightarrow} f \ [28]$	Second support temporal of the signal $(c(t))$ varies with with the input
	at the time τ). f is obtained after taking the Fourier transform on τ .
$c(t,\tau) [28]$	Complex envelope of the channel response at the time t due to an impulse applied at the $t-\tau$
C(f,t) [28]	Transfer function of $c(t, \tau)$ in τ
$\alpha(t,\tau)$ [28]	Attenuation of $c(t,\tau)$, i.e., $c(t,\tau) = \alpha(t,\tau)e^{e\pi f_c\tau}$
$R_c(\tau_1, \tau_2, \Delta t)$ [28]	Autocorrelation function of
	$c(t,\tau)$, i.e., $R_c(\tau_1,\tau_2,\Delta t) = $ $\mathbb{E}\left[c^*(t,\tau_1),c^*(t+\Delta t,\tau_2)\right]$

$R_c(\tau, \Delta t)$ [28]	Autocorrelation function of $c(t, \tau)$ as-
	suming uncorrelated scattering
$R_c(\tau), R_c(\tau, \Delta t)\Big _{\Delta t=0}$ [28]	Multipath intensity profile or delay
	power spectrum
$R_C(\Delta f, \Delta t), R_C(f_1, f_2; \Delta t),$	Spaced-frequency, spaced-time corre-
$\mathrm{E}\left[C(f_1,t),C(f_2,t+\Delta t)\right],$	lation function $(\Delta f = f_2 - f_1)$
${\cal F}_{ au}\left\{R_c(au,\Delta t)\right\}\left[15 ight]$	
$R_C(\Delta f), \qquad R_C(\Delta f, \Delta t)\Big _{\Delta t=0} \qquad [28],$	Spaced-frequency correlation func-
$\mathcal{F}\left\{R_c(\tau)\right\}$ [15]	tion
$(\Delta f)_c$	Coherence bandwidth of $c(t)$, that
	is, the frequency interval in which
	$R_C(\Delta f)$ is nonzero [28]
T_m	Multipath spread of the channel, that
	is, the time interval in which $R_c(\tau)$ is
	nonzero $(T_m \approx 1/(\Delta f)_c)$ [28]
$ \left. \left$	Spaced-time correlation function [28]
$S_C(\lambda)$ [28], $\mathcal{F}\{R_C(\Delta t)\}$ [15]	Doppler power spectrum
$(\Delta t)_c$	Coherence time of $c(t)$, that is, the
	time interval in which $R_C(\Delta t)$ is
	nonzero [28]
B_m	Multipath spread of the channel, that
	is, the frequency interval in which
	$S_c(\lambda)$ is nonzero $(B_d \approx 1/(\Delta t)_c)$ [28]
$S_C(\tau, \lambda)$ [28], $\mathcal{F}_{\Delta f, \Delta t} \left\{ R_C(\Delta f, \Delta t) \right\}$ [15]	Scattering function

7 Discrete mathematics

7.1 Quantifiers, inferences

Α	For all (universal quantifier) [17]
3	There exists (existential quantifier)
	[17]
<u></u> ∄ ∃!	There does not exist [17]
∃!	There exists an unique [17]
\exists_n	There exists exactly n [30]
	Belongs to [17]
∉	Does not belong to [17]
::	Because [17]
<u> </u> ,:	Such that, sometimes that parenthe-
	ses is used [17]

$\overline{},,(\cdot)$	Used to separate the quantifier with
	restricted domain from its scope, e.g.,
	$\forall x < 0 (x^2 > 0) \text{ or } \forall x < 0, x^2 > 0$
	[17]
·:	Therefore [17]

7.2 Propositional Logic

$\neg a$	Logical negation of a [30]
$a \wedge b$	Conjunction (logical AND) operator
	between a and $b[30]$
$a \lor b$	Disjunction (logical OR) operator be-
	tween a and $b[30]$
$a \oplus b$	Exclusive OR (logical XOR) operator
	between a and $b[30]$
$a \rightarrow b$	Implication (or conditional) state-
	ment[30]
$a \leftrightarrow b$	Bi-implication (or biconditional)
	statement, i.e., $(a \rightarrow b) \land (b \rightarrow a)$
	[30]
$a \equiv b, a \iff b, a \Leftrightarrow b$	Logical equivalence, i.e., $a \leftrightarrow b$ is a
	tautology[30]

7.3 Operations

a	Absolute value of a
log	Base-10 logarithm or decimal loga-
	rithm
ln	Natual logarithm
$\operatorname{Re}\left\{ x\right\}$	Real part of x
$\operatorname{Im}\left\{ x\right\}$	Imaginary part of x
<u> ۲۰</u>	Phase (complex argument)
$x \mod y$	Remainder, i.e., $x - y \lfloor x/y \rfloor$, for $y \neq 0$
x div y	Quotient [30]
$x \equiv y \pmod{m}$	Congruent, i.e., $m \setminus (x - y)$ [30]
$\operatorname{frac}(x)$	Fractional part, i.e., $x \mod 1$ [17]
$a \setminus b, a \mid b$	b is a positive integer multiple of a ,
	i.e., $\exists n \in \mathbb{Z}_{++} \mid b = na \ [17, 30]$
$a \ \ b, a \ \ b$	b is not a positive integer multiple of
	$a, \text{ i.e., } \nexists n \in \mathbb{Z}_{++} \mid b = na \ [17, \ 30]$
[·]	Ceiling operation [17]
[.]	Floor operation [17]

8 Vector Calculus

abla	Vector differential operator (Nabla symbol), i.e., ∇f is the gradient of the scalar-valued function f , i.e., f : $\mathbb{R}^n \to \mathbb{R}$
t,(u,v)	Parametric variables commonly used, t for one variable, (u, v) for two variables[32]
$\mathrm{d}\mathbf{l},\mathrm{d}\mathbf{r}$	Vector position, i.e., (x, y, z) . Stewart [32] utilizes the letter \mathbf{r} to denote it, but it appears in many electromagnetics books as dl
$\mathbf{l}(t)$	Vector position parametrized by t , i.e., $(x(t), y(t), z(t))$ [29, 32]
l'(t), dl/dt	First derivative of $I(t)$, i.e., the tangent vector of the curve $(x(t), y(t), z(t))$ [32]
$\mathbf{T}(t), \mathbf{u}(t)$	Tangent unit vector of $\mathbf{l}(t)$, i.e., $\mathbf{u}(t) = \mathbf{l}'(t)/ \mathbf{l}'(t) [23, 32]$
$\mathbf{n}(t), \left(\frac{y'(t)}{ l'(t) }, -\frac{x'(t)}{ l'(t) }\right)$	Normal vector of $\mathbf{l}(t)$, i.e., $\mathbf{n}(t) \perp \mathbf{T}(t)[32]$
C	Contour that traveled by $l(t)$, for $a \le t \le b$ [32]
L, L(C)	Total length of the contour C (which can be defined the vector \mathbf{l} , parametrized by t), i.e., $L_C = \int_a^b \mathbf{l}'(t) \mathrm{d}t[32]$
s(t)	Length of the arc, which can be defined by the vector l and t , that is, $s(t) = \int_a^t \mathbf{l}'(u) \mathrm{d}u \ (s(b) = L)[32]$
$\mathrm{d}s$	Differential operator of the length of the contour C , i.e., $ds = \mathbf{l}'(t) dt$ [32]
$\int_C f(1) \mathrm{d}s, \int_a^b f(1(t)) l'(t) \mathrm{d}t$	Line integral of the function $f: \mathbb{R}^n \to \mathbb{R}$ along the contour C [4, 32]
$\int_C \mathbf{F} \cdot d\mathbf{l}, \int_a^b \mathbf{F}(\mathbf{l}(t)) \cdot \mathbf{l}'(t) dt, \int_C \mathbf{F} \cdot \mathbf{T} ds$	Line integral of vector field \mathbf{F} along the contour C [4, 32]
$\int_{\mathbf{a}}^{\mathbf{b}} \mathbf{F}, \int_{\mathbf{a}}^{\mathbf{b}} \mathbf{F} \cdot d\mathbf{l}$	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 $\mathbf{l}(b) = \mathbf{b}$ [4]

\oint_C, \oint_C	Line integral along the closed contour
	C (the arrow indicates the contour in-
	tegral orientation, which is counter-
	clockwise, by default)
$ \oint_S $	Surface integral over the closed sur-
	face S
l(u, v)	Vector position
	(x(u, v), y(u, v), z(u, v)) parametrized
	by (u, v)
\mathbf{l}_u	$(\partial x/\partial u, \partial y/\partial u, \partial z/\partial u)$
l_{ν}	$(\partial x/\partial v, \partial y/\partial v, \partial z/\partial v)$
$\mathrm{d}A$	Differential operator of a 2D area
	(denoted by D or R) in the \mathbb{R}^2 do-
	main. This differential operator can
	be solved in different ways (rectangu-
	lar, polar, cylindric, etc) [32]
D, R	Integration domain in which dA is in-
~	tegrated, i.e., $\iint_D f dA$ [32]
S	Smooth surface S , i.e., a 2D area in a
10.11	3D space (\mathbb{R}^3 domain)
$\mathrm{d}S$, $ \mathbf{l}_u \times \mathbf{l}_v \mathrm{d}A$	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 accompa-
	nied with the change of the integra-
4(G) ff 1G ff 11 1 1 1 4	tion 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
$\mathrm{d}V$	the <i>u</i> -by- <i>v</i> graph) Differential operator of a shape vol-
uv	ume (denoted by E) in \mathbb{R}^3 domain,
	i.e., $\iiint_E dV = V$
E	Integration domain in which dV is in-
L	tegrated, i.e., $\iiint_F f dV$ [32]
$V, \iint_D f \mathrm{d}A, \iiint_E f \mathrm{d}V$	Volume of the function f over the re-
V, JJD J der, JJJE J der	gions D (in the case of double inte-
	grals) or E (in the case of triple integrals)
	grals)
$\iint_{\mathbb{R}} f dS$, $\iint_{\mathbb{R}} f \mathbf{l}_{u} \times \mathbf{l}_{v} dA$	Surface integral over S
$\iint_{S} f dS, \iint_{D} f \mathbf{l}_{u} \times \mathbf{l}_{v} dA$ $\mathbf{n}(u, v), \frac{\mathbf{l}_{u}(u, v) \times \mathbf{l}_{v}(u, v)}{ \mathbf{l}_{u}(u, v) \times \mathbf{l}_{v}(u, v) }$	Normal vector of of the smooth sur-
$\mathbf{n}(u, v), \frac{ \mathbf{l}_u(u,v)\times\mathbf{l}_v(u,v) }{ \mathbf{l}_u(u,v)\times\mathbf{l}_v(u,v) }$	face S
$\iint_{S} \mathbf{F} \cdot \mathbf{n} \mathrm{d}S$, $\iint_{S} \mathbf{F} \cdot \mathrm{d}\mathbf{S}$,	Flux integral of vector field F through
$\iint_{D} \mathbf{F} \cdot (\mathbf{l}_{u} \times \mathbf{l}_{v}) \mathrm{d}A$	the smooth surface S ($\mathbf{n} \mathrm{d} S \triangleq \mathrm{d} \mathbf{S}$)

$ \oint_{S} \mathbf{F} \cdot \mathbf{n} dS, \oint_{S} \mathbf{F} \cdot d\mathbf{S}, $	Flux integral of vector field ${f F}$ through
$\iint_{D} \mathbf{F} \cdot (\mathbf{l}_{u} \times \mathbf{l}_{v}) \mathrm{d}A$	the smooth and closed surface S
JJD	$(\mathbf{n} \mathrm{d} S \triangleq \mathrm{d} \mathbf{S})$
$\nabla \times \mathbf{F}$, curl \mathbf{F}	Curl (rotacional) of the vector field ${\bf F}$
$\nabla \cdot \mathbf{F}, \operatorname{div} \mathbf{F}$	Divercence of the vector field ${f F}$
$\nabla^2 f, \nabla \cdot (\nabla f), \Delta f,$	Scalar Laplacian operator (per-
$\partial^2 f/\partial x^2 + \partial^2 f/\partial y^2 + \partial^2 f/\partial z^2$	formed on a scalar-valued function
	$f: \mathbb{R}^n \to \mathbb{R}$
$\overline{\nabla^2 \mathbf{F}, \nabla \times \nabla \times \mathbf{F} - \nabla(\nabla \cdot \mathbf{F}), \Delta \mathbf{F},}$	Vector Laplacian operator (per-
$(\partial^2 \mathbf{F}/\partial x^2, \partial^2 \mathbf{F}/\partial y^2, \partial^2 \mathbf{F}/\partial z^2)$	formed on a vector field, i.e., a
	vector-valued function, $\mathbf{F} : \mathbb{R}^n \to$
	\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
	in many contents

9 Electromagnetic waves

Φ	Electric flux (scalar) (in V m)
J	Electric current density vector (in
	A/m^2)
H	Magnetic field vector (in A/m)
В	Magnetic flux density vector (in
	$Wb/m^2 = T$
$q_{ m free}$	Free electric charge (in C)
$q_{ m bound}$	Bound electric charge (in C)
$q, q_{\text{free}} + q_{\text{bound}}$	Electric charge (in C)
$ ho_{ m free}$	Free electric charge density
$ ho_{ m bound}$	Electric charge density
$\rho, \rho_{\text{free}} + \rho_{\text{bound}}$	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)
f	Electrostatic force (Coulomb force),
	(in kg m/s^2)
ε	Electric permittivity(in F/m) [29]
ε_r	Relative electric permittivity or di-
	electric constant (in F/m) [29]
ϵ_0	Electric permittivity in vacuum,
	$8.854 \times 10^{-12} \mathrm{F/m}$ [29]
E	Electric field vector (in V/m)

D	Electric flux density, electric dis-
	placement, or electric induction vec-
	tor (in C/m^2)
$\Phi_D, \Psi, \oiint_S \mathbf{D} \mathrm{d}\mathbf{S}$	Electric flux (D -filed flux) [13]
$\Phi_E, \oiint_S \mathbf{E} \mathrm{dS}$	Electric flux (E -filed flux) [14]
P	Electric polarization of the material
	(in C/m^2)
Χe	Electric susceptibility (for linear and
	isotropic materials)
μ	Magnetic permeability
μ_0	Magnetic permeability in vacuum

10 Generic mathematical symbols

	Q.E.D.
	Equal by definition
:=, ←	Assignment [30]
=	Not equal
∞	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 [25]
SVD	Singular value decomposition
CP	CANDECOMP/PARAFAC
SGD	Stochastic gradient descent
SVM	Support vector machine
BPNN	Backpropagation neural network [21]
RBF	Radial basis function

References

- [1] 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.
- [2] 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.
- [3] 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.
- [4] TM Apostol. Calculus, 2nd Edn., Vol. 2. 1967.
- [5] Christopher M Bishop and Nasser M Nasrabadi. Pattern Recognition and Machine Learning. Vol. 4. 4. Springer, 2006.
- [6] Stephen Boyd, Stephen P. Boyd, and Lieven Vandenberghe. *Convex Optimization*. Cambridge university press, 2004.
- [7] Robert Grover Brown and Patrick YC Hwang. "Introduction to Random Signals and Applied Kalman Filtering: With MATLAB Exercises and Solutions". In: Introduction to random signals and applied Kalman filtering: with MATLAB exercises and solutions (1997).
- [8] Charles Casimiro. Lecture notes in Statistical Signal Processing, 2019.
- [9] Rama Chellappa and Sergios Theodoridis. Signal Processing Theory and Machine Learning. Academic Press, 2014. ISBN: 0-12-396502-0.
- [10] Jon Dattorro. Convex Optimization & Euclidean Distance Geometry. Lulu. com, 2010. ISBN: 0-615-19368-4.
- [11] Paulo SR Diniz. Adaptive Filtering: Algorithms and Practical Implementation. Nowell, MA: Kluwer Academic Publishers, 2002.
- [12] 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.
- [13] Example Wikipedia Page. URL: https://en.wikipedia.org/wiki/Gauss%27s_law#Equation_involving_the_D_field.
- [14] Example Wikipedia Page. URL: https://en.wikipedia.org/wiki/Flux# Electric_flux.

- [15] Andrea Goldsmith. Wireless Communications. Cambridge university press, 2005. ISBN: 0-521-83716-2.
- [16] Gene H Golub and Charles F Van Loan. *Matrix Computations*. JHU press, 2013. ISBN: 1-4214-0859-7.
- [17] 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.
- [18] Simon Haykin. Neural Networks and Learning Machines, 3/E. Pearson Education India, 2009. ISBN: 93-325-8625-X.
- [19] Simon S Haykin. Adaptive Filter Theory. Pearson Education India, 2002. ISBN: 81-317-0869-1.
- [20] Vinay K Ingle and John G Proakis. Digital Signal Processing Using MAT-LAB. Cole Publishing Company, 2000.
- [21] 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.
- [22] Basil Kouvaritakis and Mark Cannon. "Model Predictive Control". In: Switzerland: Springer International Publishing 38 (2016).
- [23] 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.
- [24] 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.
- [25] Josef Nossek. Adaptive and Array Signal Processing. 2015.
- [26] Alan V. Oppenheim and Ronald W. Schafer. Discrete-Time Signal Processing: International Edition. 3^a edição. Upper Saddle River Munich: Pearson, Nov. 12, 2009. ISBN: 978-0-13-206709-6.
- [27] Kaare Brandt Petersen and Michael Syskind Pedersen. "The Matrix Cookbook". In: *Technical University of Denmark* 7.15 (2008), p. 510.
- [28] John Proakis and Masoud Salehi. *Digital Communications*. 5th ed. edição. Boston: Mc Graw Hill, Jan. 1, 2007. ISBN: 978-0-07-295716-7.
- [29] Simon Ramo, John R Whinnery, and Theodore Van Duzer. Fields and Waves in Communication Electronics. John Wiley & Sons, 1994. ISBN: 81-265-1525-2.
- [30] Kenneth H Rosen. "Discrete Mathematics and Its Applications (7Th Editio)". In: William C Brown Pub (2011).
- [31] Shayle R Searle and Andre I Khuri. *Matrix Algebra Useful for Statistics*. John Wiley & Sons, 2017. ISBN: 1-118-93514-4.

- [32] James Stewart. Calculus. Cengage Learning, 2011. ISBN: 1-133-17069-2.
- [33] Gilbert Strang et al. *Introduction to Linear Algebra*. Vol. 3. Wellesley-Cambridge Press Wellesley, MA, 1993.
- [34] Sergios Theodoridis. *Machine Learning: A Bayesian and Optimization Perspective*. 2nd ed. Academic Pr, 2020. ISBN: 978-0-12-818803-3.
- [35] Harry L Van Trees. Optimum Array Processing: Part IV of Detection, Estimation, and Modulation Theory. John Wiley & Sons, 2002. ISBN: 0-471-09390-4.