# Notation

Rubem Vasconcelos Pacelli rubem.engenharia@gmail.com

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

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### 1 Font notation

$a, b, c, \ldots, A, B, C, \ldots$	Scalars
$a, b, c, \dots$	Vectors
$A, B, C, \dots$	Matrices
$\mathcal{A},\mathcal{B},\mathcal{C},\dots$	Tensors
$A, B, C, \ldots, A, B, C, \ldots, A, B, C, \ldots$	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 $n, k, m, i, \dots$ (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)
$x[((n-m))_N], x((n-m))_N$	Circular shift in $m$ samples within a
	N-samples window

### 2.2 Common functions

$\delta(t)$	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 Operations and symbols

$f:A\to B$	A function $f$ whose domain is $A$ and
	codomain is $B$
$f^n, x^n(t), x^n[k]$	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)
$f \circ g$	Composition of the functions $f$ and
	g
*	Convolution (discrete or continuous)
$(8, \overline{N})$	Circular convolution

### 2.4 Transformations

$\mathcal{F}\left\{ \cdot  ight\}$	Fourier transform
$\mathcal{L}\left\{ \cdot  ight\}$	Laplace transform
$\mathcal{Z}\left\{ \cdot  ight\}$	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 $x[n]$

# 3 Probability, statistics, and stochastic processes

### 3.1 Operators and symbols

$E\left[\cdot\right]$ $E_{u}\left[\cdot\right]$	Statistical expectation Statistical expectation with respect
	to u
$\mu_{\scriptscriptstyle X}$	Mean of the random variable $x$
$\mu_x, m_x$	Mean vector of the random variable
	X
$\mu_n$	nth-order moment of a random vari-
	able
$\mathcal{K}_x, \mu_4$	Kurtosis (4th-order moment) of the
	random variable $x$
$VAR[\cdot]$	Variance operator
$VAR_u[\cdot]$	Variance operator with respect to $u$
$\kappa_n$	nth-order cumulant of a random vari-
	able
$\sigma_x, \kappa_2$	Variance of the random variable $x$
$\rho_{x,y}$	Pearson correlation coefficient be-
	tween $x$ 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 sig-
	$\operatorname{nal} x(t) \text{ or } x[n]$
$S_x(f), S_x(j\omega)$	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
$\mathbf{R}_{\mathbf{x}}$	(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 $d(t)$
$\mathbf{R}_{\mathbf{x}\mathbf{y}}$	Cross-correlation matrix of $\mathbf{x}(n)$ and
-	$\mathbf{y}(n)$
$\mathbf{p}_{\mathbf{x}d}$	Cross-correlation vector between
	$\mathbf{x}(n)$ and $d(n)$
$c_X(\tau), C_X(\tau)$	Autocovariance function of the signal
	x(t) or $x[n]$
$\mathbf{C}_{\mathrm{x}},\mathbf{K}_{\mathrm{x}},\mathbf{\Sigma}_{\mathrm{x}}$	(Auto)covariance matrix of $\mathbf{x}$

$$c_{xy}(\tau), C_{xy}(\tau)$$

 $C_{xy}, K_{xy}, \Sigma_{xy}$ 

Cross-covariance function of the signal x(t) or x[n]

Cross-covariance matrix of  $\mathbf{x}$  and  $\mathbf{v}$ 

#### 3.3 Functions

 $Q(\cdot)$   $erf(\cdot)$  $erfc(\cdot)$ 

P[A] $p(\cdot), f(\cdot)$ 

 $p(x \mid A)$  $F(\cdot)$ 

 $\Phi_x(\omega), M_x(j\omega), E\left[e^{j\omega x}\right]$ 

 $M_x(t), \Phi_x(-jt), E\left[e^{tx}\right]$ 

 $\Psi_{x}(\omega), \ln \Phi_{x}(\omega), \ln E\left[e^{j\omega x}\right]$  $K_{x}(t), \ln E\left[e^{tx}\right], \ln M_{x}(t)$  Q-function, i.e.,  $P[\mathcal{N}(0,1) > x]$ 

Error function

Complementary error function i.e.,

 $\operatorname{erfc}(x) = 2Q(\sqrt{2}x) - \operatorname{erf}(x)$ 

Probability of the event or set A

Probability density function (PDF) or probability mass function (PMF)

Conditional PDF or PMF

Cumulative distribution function

(CDF)

First characteristic function (CF) of

 $\boldsymbol{x}$ 

Moment-generating function (MGF)  $\,$ 

of  $\lambda$ 

Second characteristic function

Cumulant-generating function

(CGF) of x

#### 3.4 Distributions

 $\mathcal{N}(\mu, \sigma^2)$ 

 $\mathcal{CN}(\mu, \sigma^2)$ 

 $\mathcal{N}(\boldsymbol{\mu}, \boldsymbol{\Sigma})$ 

Gaussian distribution of a random variable with mean  $\mu$  and variance  $\sigma^2$ . The same notation can be used to denote a real-valued Gaussian noise with mean equal to  $\mu$  and power spectral density equal to  $N_0/2$ , e.g.,  $s(t) \sim \mathcal{N}(\mu, N_0/2)$ 

Complex Gaussian distribution of a random variable with mean  $\mu$  and variance  $\sigma^2$ . The same notation can be used to denote a complex-valued Gaussian noise with mean equal to  $\mu$  and power spectral density equal to

 $N_0$ , e.g.,  $s(t) \sim \mathcal{CN}(\mu, N_0)$ 

Gaussian distribution of a vector random variable with mean  $\boldsymbol{\mu}$  and co-

variance matrix  $\Sigma$ 

$\mathcal{CN}(\mu,\Sigma)$	Complex Gaussian distribution of a vector random variable with mean $\mu$ and covariance matrix $\Sigma$
$\mathcal{U}(a,b) \\ \chi^2(n), \chi_n^2$	Uniform distribution from $a$ to $b$ Chi-square distribution with $n$ degree of freedom (assuming that the Gaus- sians are $\mathcal{N}(0,1)$ )
$\operatorname{Exp}(\lambda)$	Exponential distribution with rate parameter $\lambda$
$\Gamma(lpha,eta)$	Gamma distribution with shape parameter $\alpha$ and rate parameter $\beta$
$\Gamma(lpha, heta)$	Gamma distribution with shape parameter $\alpha$ and scale parameter $\theta$ =
$\mathrm{Nakagami}(m,\Omega)$	$1/\beta$ Nakagami-m distribution with shape parameter $m$ and spread parameter $\Omega$
$\operatorname{Rayleigh}(\sigma)$	Rayleigh distribution with scale parameter $\sigma$
$\operatorname{Rayleigh}(\Omega)$	Rayleigh distribution with the second moment $\Omega = E[x^2] = 2\sigma^2$
$\mathrm{Rice}(s,\sigma)$	Rice distribution with noncentrality parameter (specular component) $s$ and $\sigma$
$\mathrm{Rice}(A,K)$	Rice distribution with Rice factor $K = s^2/2\sigma^2$ and scale parameter $A = s^2 + 2\sigma^2$

# 4 Statistical signal processing

$oldsymbol{ abla} f, \mathbf{g} \ oldsymbol{ abla}_x f, \mathbf{g}_x$	Gradient descent vector Gradient descent vector with respect
$ \begin{array}{l} \mathbf{g} \text{ (or } \hat{\mathbf{g}} \text{ if the gradient vector is } \mathbf{g}) \\ J(\cdot), \mathcal{E}(\cdot) \\ \Lambda(\cdot) \\ \Lambda_l(\cdot) \\ \hat{x}(t) \text{ or } \hat{x}[n] \\ \hat{\boldsymbol{\mu}}_{\boldsymbol{\chi}}, \hat{\mathbf{m}}_{\boldsymbol{\chi}} \\ \hat{\boldsymbol{\mu}}_{\boldsymbol{\chi}}, \hat{\mathbf{m}}_{\boldsymbol{\chi}} \end{array} $	x Stochastic gradient descent (SGD) Cost-function or objective function Likelihood function Log-likelihood function Estimate of $x(t)$ or $x[n]$ Sample mean of $x[n]$ or $x(t)$ Sample mean vector of $x[n]$ or $x(t)$
$\hat{r}_X( au), \hat{R}_X( au)$ $\hat{S}_X(f), \hat{S}_X(j\omega)$	Estimated autocorrelation function of the signal $x(t)$ or $x[n]$ Estimated power spectral density (PSD) of $x(t)$ in linear $(f)$ or angular $(\omega)$ frequency

$\hat{\mathbf{R}}_{\mathbf{x}}$	Sample (auto)correlation matrix
$\hat{r}_{x,d}( au), \hat{R}_{x,d}( au)$	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
$\hat{\mathbf{R}}_{\mathbf{x}\mathbf{y}}$	Sample cross-correlation matrix of
	$\mathbf{R}_{\mathbf{x}\mathbf{y}}$
$\hat{ ho}_{x,y}$	Estimated Pearson correlation coeffi-
•	cient between $x$ and $y$
$\hat{c}_{x}( au),\hat{C}_{x}( au)$	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
$\hat{c}_{xy}( au), \hat{C}_{xy}( au)$	Estimated cross-covariance function
	of the signal $x(t)$ or $x[n]$
$\hat{ extbf{C}}_{ ext{xy}}, \hat{ extbf{K}}_{ ext{xy}}, \hat{ extbf{\Sigma}}_{ ext{xy}}$	Sample cross-covariance matrix
$\mathbf{w}, \mathbf{\theta}$	Parameters, coefficients, or weights
	vector
$\mathbf{w}_{o}, \mathbf{w}^{\star}, \mathbf{\theta}_{o}, \mathbf{\theta}^{\star}$	Optimum value of the parameters,
	coefficients, or weights vector
$\mathbf{W}$	Matrix of the weights
J	Jacobian matrix
H	Hessian matrix
$\hat{\mathbf{H}}$	Estimate of the Hessian matrix

# 5 Linear Algebra

# 5.1 Common matrices and vectors

W, D	Diagonal matrix
P	Projection matrix; Permutation ma-
	$\operatorname{trix}$
J	Jordan matrix
${f L}$	Lower matrix
$\mathbf{U}$	Upper matrix
$\mathbf{C}$	Cofactor matrix
$\mathbf{C}_{\mathbf{A}}, \operatorname{cof}\left(\mathbf{A}\right)$	Cofactor matrix of $\bf A$
$\mathbf{S}$	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
$1_{M  imes N}$	$M \times N$ -dimensional ones matrix
$1_N$	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	
1, 2, , , 1,	$(i_1,i_2,\ldots,i_N)$ of the tensor $\boldsymbol{\mathcal{X}}$	
$\mathcal{X}^{(n)}$	nth 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 $X$	
$\mathbf{X}_{i_1,,i_{n-1},:,i_{n+1},,i_N}$	Mode- $n$ fiber of the tensor $\boldsymbol{\mathcal{X}}$	
$\mathbf{X}_{:,i_2,i_3}$	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 $\boldsymbol{\mathcal{X}}$	
$\mathbf{x}_{i_1,i_2,:}$	Tube fiber (mode-3 fiber) of the	
	thrid-order tensor $\boldsymbol{\mathcal{X}}$	
$\mathbf{X}_{i_1,:,:}$	Horizontal slice of the thrid-order	
	tensor $\boldsymbol{\mathcal{X}}$	
$\mathbf{X}_{:,i_2,:}$	Lateral slices slice of the thrid-order	
	tensor $\boldsymbol{\mathcal{X}}$	
$\mathbf{X}_{i_3},\mathbf{X}_{:,:,i_3}$	Frontal slices slice of the thrid-order	
	tensor $\mathcal{X}$	

# 5.3 General operations

$\langle \cdot, \cdot  angle$	Inner product, e.g., $\langle \mathbf{a}, \mathbf{b} \rangle = \mathbf{a}^{T} \mathbf{b}$
0	Outer product, e.g., $\mathbf{a} \circ \mathbf{b} = \mathbf{a} \mathbf{b}^{T}$
$\otimes$	Kronecker product
⊙	Hadamard (or Schur) (elementwise)
	product
$.\odot n$	nth-order Hadamard power
$\cdot \circ \frac{1}{n}$	nth-order Hadamard root
$\oslash$	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  $A^+, A^\dagger$ Moore-Penrose left pseudoinverse  $\mathbf{A}^{ op}$ Transpose  $\mathbf{A}^{-\top}$ Transpose of the inverse  $\mathbf{A}^*$ Complex conjugate  $\mathbf{A}^\mathsf{H}$ Hermitian  $\|\mathbf{A}\|_{\mathrm{F}}$ Frobenius norm  $\|\mathbf{A}\|$ Matrix norm  $|\mathbf{A}|, \det(\mathbf{A})$ Determinant  $\operatorname{diag}\left(\mathbf{A}\right)$ The elements in the diagonal of A vec(A)Vectorization: stacks the columns of the matrix A into a long column vec $vec_d(\mathbf{A})$ Extracts the diagonal elements of a square matrix and returns them in a column vector  $\text{vec}_{l}\left(\mathbf{A}\right)$ Extracts the elements strictly below the main diagonal of a square matrix in a column-wise manner and returns them into a column vector  $vec_u(\mathbf{A})$ Extracts the elements strictly above the main diagonal of a square matrix in a column-wise manner and returns them into a column vector  $\text{vec}_{\text{b}}\left(\mathbf{A}\right)$ Block vectorization operator: stacks square block matrices of the input into a long block column matrix unvec (A) Reshapes a column vector into a matrix  $\mathrm{tr}\left(\mathbf{A}\right)$ trace n-mode matricization of the tensor  ${\cal X}$  $\mathbf{X}_{(n)}$ 

#### 5.5 Operations with vectors

$\ \mathbf{a}\ $	$l_1$ norm, 1-norm, or Manhatan 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
$\ \mathbf{a}\ _{\infty}^{r}$	$l_{\infty}$ norm, $\infty$ -norm, or Chebyshev
	norm
$\operatorname{diag}\left(\mathbf{a}\right)$	Diagonalization: a square, diagonal matrix with entries given by the vec-
	tor a

#### 5.6 Decompositions

$rac{oldsymbol{\Lambda}}{oldsymbol{Q}}$	Eigenvalue matrix Eigenvectors matrix; Orthogonal ma-
R	trix of the QR decomposition Upper triangular matrix of the QR decomposition
$\mathbf{U}$	Left singular vectors
_	e e e e e e e e e e e e e e e e e e e
$egin{array}{c} \mathbf{U}_r \ \mathbf{\Sigma} \end{array}$	Left singular nondegenerated vectors
	Singular value matrix
$\Sigma_r$	Singular value matrix with nonzero
$\Sigma^+$	singular values in the main diagonal
<b>L</b> .	Singular value matrix of the pseu-
<b>V</b> +	doinverse
$\Sigma_r^+$	Singular value matrix of the pseu-
	doinverse with nonzero singular val-
	ues in the main diagonal
V	Right singular vectors
$\mathbf{V}_r$	Right singular nondegenerated vec-
	tors
$\operatorname{eig}\left(\mathbf{A} ight)$	Set of the eigenvalues of <b>A</b>
$[\![\mathbf{A},\mathbf{B},\mathbf{C},\ldots]\!]$	CANDECOMP/PARAFAC (CP) de-
	composition of the tensor $\boldsymbol{\mathcal{X}}$ from the
	outer product of column vectors of $\mathbf{A}$ ,
	B, C,
$[\![\boldsymbol{\lambda};\mathbf{A},\mathbf{B},\mathbf{C},\ldots]\!]$	Normalized CANDE-
	COMP/PARAFAC (CP) decom-
	position of the tensor $\mathcal{X}$ from the
	outer product of column vectors of
	$A, B, C, \dots$
	,,,,

# 5.7 Spaces

$\mathrm{span}\left(\mathbf{a}_{1},\mathbf{a}_{2},\ldots,\mathbf{a}_{n}\right)$	Vector space spanned by the argument vectors
C(A), columnspace( $A$ ), range( $A$ ), span( $A$ ), image( $A$ )	Columnspace, range or image, i.e., 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
$C(\mathbf{A}^{H})$	Row space
$N(\mathbf{A})$ , nullspace( $\mathbf{A}$ ), kernel( $\mathbf{A}$ )	Nullspace (or kernel space)
$N(\mathbf{A}^{H})$	Left nullspace
$\operatorname{rank}(\mathbf{A})$	Rank, that is, $\dim(\operatorname{span}(\mathbf{A})) =$
` '	$\dim (C(\mathbf{A}))$
nullity (A)	Nullity of $\mathbf{A}$ , i.e., dim (N ( $\mathbf{A}$ ))
$\mathbf{a} \perp \mathbf{b}$	<b>a</b> is orthogonal to <b>b</b>
a ≠ b	${f a}$ is not orthogonal to ${f b}$

### 5.8 Inequalities

$\mathcal{X}$	$\leq$	0
a :	≤ <sub>K</sub>	b

 $\mathbf{a} \prec_K \mathbf{b}$ 

 $\mathbf{a} \leq \mathbf{b}$ 

 $\mathbf{a} \prec \mathbf{b}$ 

 $\mathbf{A} \leq_K \mathbf{B}$ 

 $\mathbf{A} \prec_K \mathbf{B}$ 

 $A \leq B$ 

A < B

Nonnegative tensor

Generalized inequality meaning that  $\mathbf{b} - \mathbf{a}$  belongs to the conic subset K in the space  $\mathbb{R}^n$ 

Strict generalized inequality meaning that  $\mathbf{b} - \mathbf{a}$  belongs to the interior of the conic subset K in the space  $\mathbb{R}^n$  Generalized inequality meaning that  $\mathbf{b} - \mathbf{a}$  belongs to the nonnegative orthant conic subset,  $\mathbb{R}^n_+$ , in the space  $\mathbb{R}^n$ .

Strict generalized inequality meaning that  $\mathbf{b} - \mathbf{a}$  belongs to the positive orthant conic subset,  $\mathbb{R}^n_{++}$ , in the space  $\mathbb{R}^n$ 

Generalized inequality meaning that  $\mathbf{B} - \mathbf{A}$  belongs to the conic subset K in the space  $\mathbb{S}^n$ 

Strict generalized inequality meaning that  $\mathbf{B} - \mathbf{A}$  belongs to the interior of the conic subset K in the space  $\mathbb{S}^n$  Generalized inequality meaning that  $\mathbf{B} - \mathbf{A}$  belongs to the positive semidefinite conic subset,  $\mathbb{S}^n_+$ , in the space  $\mathbb{S}^n$  Strict generalized inequality meaning that  $\mathbf{B} - \mathbf{A}$  belongs to the positive orthant conic subset,  $\mathbb{S}^n_{++}$ , in the space  $\mathbb{S}^n$ 

#### 6 Sets

A + B
A - B
$A \setminus B, A - B$

 $A \cup B$   $A \cap B$   $A \times B$   $A^n$ 

Set addition (Minkowski sum)

Minkowski difference

Set difference or set subtraction, i.e., the set containing the elements

of A that are not in B

Set of union Set of intersection Cartesian product  $A \times A \times \cdots \times A$ 

n times

$A^{\perp}$	Orthogonal complement of $A$ , e.g.,
	$N(\mathbf{A}) = C(\mathbf{A}^{T})^{\perp}$
$A \oplus B$	Direct sum, e.g., $C(\mathbf{A}^{T}) \oplus C(\mathbf{A}^{T})^{\perp} = \mathbb{R}^{n}$
$A^c, \bar{A}$	Complement set (given $U$ )
#A,  A	Cardinality
$a \in A$	a is element of A
$a \notin A$	a is not element of A
$\{1,2,\ldots,n\}$	Discrete set containing the integer el-
	ements $1, 2, \ldots, n$
U	Universe
$2^A$	Power set of A
IR.	Set of real numbers
C	Set of complex numbers
7.	Set of integer number
$\mathbb{B} = \{0, 1\}$	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
112	complex) space
K.	Nonnegative real (or complex) space
K <sub>++</sub>	Positive real (or complex) space, i.e.,
•	$\mathbb{K}_{++} = \mathbb{K}_+ \setminus \{0\}$
$\mathbb{S}^n, \mathcal{S}^n$	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 $\mathbb{R}^{n \times n}$
$\mathbb{S}^n_{++}, \mathcal{S}^n_{++}$	Conic set of the symmetric positive
	definite matrices in $\mathbb{R}^{n\times n}$ , i.e., $\mathbb{S}^n_{++}$
	$\mathbb{S}^n_+\setminus\{0\}$
$\mathbb{H}^n$	Set of all hermitian matrices in $\mathbb{C}^{n\times n}$
[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 $b$

# 7 Communication systems

$x_i$	Real or in-phase part of $x$
$x_q$	Imaginary or quadrature part of $x$
S	Transmitted signal

$\phi$	Signal phase
$s_l$	Low-pass equivalent signal or enve-
	lope complex of $s$
$\eta$ , w	Gaussian noise
r	Received signal
au	Timing delay
$\Delta  au$	Timing error (delay - estimated)
arphi	Phase offset
$\Delta arphi$	Phase error (offset - estimated)
$f_d$	Doppler frequency
A	Received signal amplitude
γ	Combined effect of the path loss and
	antenna gain

# 8 Other notations

# 8.1 Mathematical symbols

3	There exists
∄	There does not exist
∃!	There exist an unique
€	Belongs to
∉	Does not belong to
	Q.E.D.
:.	Therefore
:	Because
A	For all
ļ,:	Such that
$\iff$	Logical equivalence
≜,:=	Equal by definition
<b>≠</b>	Not equal
∞	Infinity
j	$\sqrt{-1}$
$W_N$	Twiddle factor, $e^{-j\frac{2\pi}{N}}$

# 8.2 Operations

$arg \max f(x)$	Value of $x$ that minimizes $x$
$\underset{\text{arg min }}{\operatorname{min}} f(x)$	Value of $x$ that minimizes $x$
$\inf_{\mathbf{y} \in \mathcal{A}} g(\mathbf{x}, \mathbf{y})$	Infimum
$\sup_{\mathbf{y} \in A} g(\mathbf{x}, \mathbf{y})$	Supremum

|a| Absolute value of a

log Base-10 logarithm or decimal loga-

 $\operatorname{rithm}$ 

 $\begin{array}{lll} & & & \text{Natual logarithm} \\ & & \text{Real part of } x \\ & & \text{Im} \left\{ x \right\} & & \text{Imaginary part of } x \\ & & & & \text{phase (complex argument)} \end{array}$ 

phase (complex argument)  $x \mod y$ Remainder, i.e.,  $x - y \lfloor x/y \rfloor$ frac (x)Fractional part, i.e.,  $x \mod 1$   $a \wedge b$ Logical AND of a and bLogical OR of a and bLogical negation of a[·]
Ceiling operation
Floor operation

8.3 Functions

 $\mathcal{O}(\cdot), O(\cdot) \qquad \qquad \text{Big-O notation} \\ \Gamma(\cdot) \qquad \qquad \text{Gamma function}$ 

9 Abbreviations

wrt. With respect to st. Subject to iff. If and only if

EVD Eigenvalue decomposition, or eigen-

decomposition

SVD Singular value decomposition CP CANDECOMP/PARAFAC