Notation

A^*	adjoint operator
$\mathbb{B}^*$	dual space
$C_b(T), UC(T), C(T)$	(bounded, uniformly) continuous functions on T
$\ell^\infty(T)$	bounded functions on T
$\mathcal{L}_r(Q), L_r(Q)$	measurable functions whose rth powers are Q-integrable
$\Vert f\Vert_{Q,r}$	norm of $L_r(Q)$
$\Vert z\Vert_\infty, \Vert z\Vert_T$	uniform norm
lin	linear span
$\mathbb{C}, \mathbb{N}, \mathbb{Q}, \mathbb{R}, \mathbb{Z}$	number fields and sets
$\mathrm{E}X, \mathrm{E}^*X, \mathrm{var}\,X, \mathrm{sd}\,X, \mathrm{Cov}\,X$	(outer) expectation, variance, standard deviation, covariance (matrix) of X
$\mathbb{P}_n, \mathbb{G}_n$	empirical measure and process
$\mathbb{G}_P$	P-Brownian bridge
$N(\mu, \Sigma), t_n, \chi^2_n$	normal, t and chisquare distribution
$z_\alpha, \chi^2_{n,\alpha}, t_{n,\alpha}$	upper α-quantiles of normal, chisquare and t distributions
$\ll$	absolutely continuous
$\triangleleft, \triangleleft\,\triangleright$	contiguous, mutually contiguous
$\lesssim$	smaller than up to a constant
$\rightsquigarrow$	convergence in distribution
$\xrightarrow{\mathrm{P}}$	convergence in probability
$\xrightarrow{\mathrm{as}}$	convergence almost surely
$N(\varepsilon, T, d), N_{[]}(\varepsilon, T, d)$	covering and bracketing number
$J(\varepsilon, T, d), J_{[]}(\varepsilon, T, d)$	entropy integral
$o_P(1), O_P(1)$	stochastic order symbols