Notation Index

$\mathbb{1}_A$	Indicator function of the set A
2^Ω	Set of all subsets of Ω
$\#A$	Cardinality of the set A
A^c	Complement $\Omega \setminus A$ of the set $A \subset \Omega$
$A \cap B$	Intersection of the sets A and B
$A \cup B$	Union of the sets A and B
$A \uplus B$	Disjoint union of A and B
$A \subset B$	A is a (not necessarily strict) subset of B
$A \setminus B$	Difference set
$A \triangle B$	Symmetric difference of A and B, 28
$A \times B$	Cartesian product of A and B
$\mathcal{A}$	Subset of 2^Ω, usually a σ-algebra
$\mathcal{A}\big\vert_B$	Trace of the class $\mathcal{A}$ on B, 10
$\mathcal{A} \otimes \mathcal{A}'$	Product of the σ-algebras $\mathcal{A}$ and $\mathcal{A}'$, 274
$\mathcal{B}(E)$	Borel σ-algebra on E, 8
Ber_p	Bernoulli distribution, 42
$\beta_{r,s}$	Beta distribution with parameters r and s, 45
$b_{n,p}$	Binomial distribution, 42, 303
$b^-_{r,p}$	Negative binomial distribution, 43, 303
$C(E), C_b(E), C_c(E)$	Space of continuous (bounded) functions, and with compact support, respectively, 247
$\mathcal{C}_{\mathrm{qv}}$	Functions with continuous square variation, 499
$\mathbb{C}$	Set of complex numbers
Cau_a	Cauchy distribution, 303
$\mathbf{Cov}[X, Y]$	Covariance of the random variables X and Y, 102
CPoi_ν	Compound Poisson distribution, 333
δ_x	Dirac distribution, 11
$\mathbf{E}[X]$	Expectation (or mean) of the random variable X, 101
$\mathbf{E}[X; A]$	$= \mathbf{E}[X\mathbb{1}_A]$, 171
$\mathbf{E}[X\vert\mathcal{F}]$	Conditional expectation, 173
$\exp_\theta$	Exponential distribution, 44, 303

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$\mathbb{F} = (\mathcal{F}_t)_{t\in I}$ Filtration, 191
a.s., a.e. Almost surely and almost everywhere, 30
$G(x, y)$ Greeen function of a Markov chain, 369
$\Gamma_{\theta,r}$ Gamma distribution with scale parameter $\theta > 0$ and shape parameter $r > 0$, 45, 303
$\gamma_p = b^-_{1,p}$ Geometric distribution with parameter p, 42
$\gcd(M)$ Greatest common divisor of all $m \in M \subset \mathbb{N}$, 390
$H\cdot X$ Discrete stochastic integral of H with respect to X, 198
$\mathcal{I}$ Set of invariant distributions of a Markov chain, 378
iff If and only if
i.i.d. Independent and identically distributed, 55
$\mathrm{Im}(z)$ Imaginary part of $z \in \mathbb{C}$, 295
λ, λ^n Lebesgue measure, n-dimensional, 24
$\mathrm{Lip}(E)$ Space of Lipschitz continuous functions on E, 249
$\mathcal{L}^p, L^p$ Lebesgue spaces of integrable functions, 91, 145, 146
$\mathcal{L}(X)$ Distribution of the random variable X
$\mathcal{M}(E), \mathcal{M}_f(E), \mathcal{M}_{\le 1}, \mathcal{M}_1(E)$ Set of measures on E, finite measures on E, (sub-)probability measures on E, respectively, 16, 247
$\mathcal{M}_{\mathrm{loc},c}$ Space of continuous local martingales, 502
$\mu \otimes \nu$ Product of the measures μ and ν, 26, 277
$\mu * \nu$ Convolution of the measures μ and ν, 60, 279
$\mu^{\otimes n}$ nth power of a measure μ, 277
μ^{*n} nth convolution power of a measure μ, 60
$\mu \ll \nu$ μ is absolutely continuous with respect to ν, 157
$\mu \perp \nu$ μ and ν are mutually singular, 157
$\mu \approx \nu$ μ and ν are equivalent, 157
$\mu \le_{\mathrm{st}} \nu$ μ is stochastically smaller than (or equal to) ν, 385
$\mathbb{N}, \mathbb{N}_0$ $\mathbb{N} = \{1, 2, 3, \ldots\}$, $\mathbb{N}_0 = \mathbb{N} \cup \{0\}$
$\mathcal{N}_{\mu,\sigma^2}$ Normal distribution, 44, 303
$d\mu\big/d\nu$ Radon–Nikodym derivative, 158
Ω Space of elementary events on which $\mathbf{P}$ is defined
$\mathbf{P}$ Generic probability measure
$\mathbf{P}[A|B], \mathbf{P}[A|\mathcal{F}]$ Conditional probabilities, 170, 173
$\mathbf{P}_X = \mathbf{P} \circ X^{-1}$ Distribution of the random variable X, 41
Poi_λ Poisson distribution with parameter $\lambda \ge 0$, 43, 303
$p^n(x, y) = p^{(n)}(x, y)$ n-step transition probability of a Markov chain, 358
$\mathcal{P}^n_{S,T}, \mathcal{P}^n_T$ See page 499
φ_X Characteristic function of the random variable X, 303
ψ_X Generating function of the random variable X, 77
$\mathbb{Q}$ Set of rational numbers
$\mathbb{R}$ Set of real numbers
$\overline{\mathbb{R}} = \mathbb{R} \cup \{-\infty, +\infty\}$ Two point compactification of the real numbers
Rad_p $= p\delta_1 + (1 - p)\delta_{-1}$ Rademacher distribution, 42
$\mathrm{Re}(z)$ Real part of $z \in \mathbb{C}$, 295
$\mathrm{sign}(x)$ $= \mathbb{1}_{(0,\infty)}(x) - \mathbb{1}_{(-\infty,0)}(x)$, sign of $x \in \mathbb{R}$, 36

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