

1 Introduction

I write a lot of probability expressions which look like this.

$$\mathbb{E}\left\{\sum_{y}f(X,y)\left|Z\right.\right\}$$

The usual way to input them is as follows

```
\footnote{Model of the continuous of the conti
```

We need to ensure that the delimiters and the *conditional* sign | scale properly, and the spacing around the conditional sign is correct. As a result, the input is markup heavy, and consequently difficult to read.

In LATEX, Donald Arseneau's braket.sty can be used to input such expressions in a natural manner, and automatically takes care of the scaling of delimiters and the conditional signs. (The actual package only provides this functionality of bra and ket notation, hence the name, but can be easily extended to probability expressions also. This module is a partial port of braket.sty to CONTEXT.

2 Usage

gives

To use this module add

```
\usemodule[mathsets]
```

on the top of your file. This module defines one command \definemathset for defining new math-sets. The syntax of this command is:

unknown setup 'definemathset'

The first argument is the name of the set to be defined. Thus, after

```
\definemathset[mathset]
```

\mathset is available as a command. The second argument to \definemathset are optional assignments text, left, middle, right. For example, if we can use text to specify what comes at the beginning of the math-set. By default, text=no which causes no text to appear, but we can change that to any text that we want (Note that \mfunction tells CONTEXT to use the current math text font)

```
\definemathset[EXP] [text=\mfunction{E}]
```

We can use $\EXP\{X\}$ to get $E\{X\}$ and $\EXP\{X|Y\}$ to get $E\{X|Y\}$. Scaling of the delimiters and conditional sign are take care automatically. For example

```
\startformula
  \EXP{\sum_y f(X,y) | Z }
\stopformula
```

$$\mathbb{E}\left\{\sum_{y}f(X,y)\,\middle|\,Z\right\}$$

Compare the above input with the one used in the first example.

By default, the contents of the set are surrounded by curly brackets (or braces); we can change them by using left and right keys. For example.

```
\definemathset[PR] [text={\mfunction{Pr}},left=(,right=)]
\startformula
  \EXP{ \sum_y f(X,y) | Z = z } = \sum_{x,y} \PR{x,y | Z=z}
\stopformula
```

gives

$$E\left\{\sum_{y} f(X, y) \mid Z = z\right\} = \sum_{x, y} \Pr(x, y \mid Z = z)$$

We also provide a mechanism for changing the conditional bar using the middle key, although I am not sure if this is needed by anyone. For example, consider the following contrived example

```
\definemathset[VAR][text={\mfunction{Var}}, left=(, right=), middle=\Vert]
\startformula
   \VAR{f(X,Y) | Y = y }
\stopformula
```

gives

$$\mathrm{Var}\left(f(X,Y) \, \| \, Y=y\right)$$

This module also takes care of correct nesting of math-sets, so

gives

$$\mathrm{E}\left\{\sum_{Y}\mathrm{E}\left\{\frac{1}{f(X)}\,\middle|\,Y\right\}\right\}$$

If you do not want some | to be considered as conditional signs, nest them inside a group {}. For example, to get

$$\left\{ x \in \mathbf{R}^2 \,\middle|\, 0 < |x| < \frac{3}{16} \right\}$$

we typed

We can also use limits after the command, for example:

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```
\startformula
  \EXP_X{F(X, Y) | Y = y }
\stopformula
```

gives

$$E_X \{ F(X,Y) \mid Y = y \}$$

Only one set, \mathset, is predefined. It is relatively simple to define sets equivalent to those defined in braket.sty.

```
\definemathset[BRAKET][left=\langle,right=\rangle]
```

```
\startformula
\BRAKET{ \phi | \frac{\partial^2}{\partial t^2} | \psi }
\stopformula
```

$$\left\langle \phi \left| \frac{\partial^2}{\partial t^2} \right| \psi \right\rangle$$

3 Implementation

Most of the ideas are simply a CONTEXTIFIED version of the code in braket.sty. I mostly used bracket .sty to define commands for probability and expectation. So, I have also added the option of declaring such operators using text=no option for \definemathset.

- 1 \writestatus {loading} {ConTeXt Math Sets Module}
- 2 \startmodule[mathsets]
- 3 \unprotect

Since two letter codes are reserved for system modules, and CONTEXT seems to be running out of those, I choose a more verbose variable to store options.

4 \definesystemvariable {mathset} % Math Set

\setupmath.. To specify the default values of text, left, middle, and right delimiters

5 \def\setupmathset

 ${\tt \{\dosingleargument\getparameters[\??mathset]\}}$

\definemat.. To define a new math set.

6 \def\definemathset

{\dodoubleargument\dodefinemathset}

Now we define internal macros to take care of the formatting

- 7 \let\currentmathset\empty \let\currentmathsetgrouplevel\empty
- 8 \def\mathsetmiddle

```
{\ifnum\currentmathsetgrouplevel=\currentgrouplevel \expandafter\firstoftwoarguments \else \expandafter\secondoftwoarguments
```

```
\fi
    {\egroup\,\middle\mathsetparameter\c!middle\,\bgroup}
    {\mathsetparameter\c!middle}}
\def\mathsetparameter#1%
  {\executeifdefined{\??mathset\currentmathset#1}{\executeifdefined{\??mathset#1}\empty}}
\def\dodefinemathset[#1][#2]%
  {\getparameters[\??mathset#1][#2]
    \setvalue{#1}{\dododefinemathset[#1]}}
Since | is already active, we do not have to make it active again.
\def\dododefinemathset[#1]%
  {\begingroup
    \def\currentmathset{#1}
    \edef\currentmathsetgrouplevel{\the\numexpr\currentgrouplevel+2\relax}
    % Not here, else messes subscripts
    % \mathcode \ | 32768
    % \let|\mathsetmiddle
    \doifelsenothing{\mathsetparameter\c!text}
       {\dodododefinemathset!notext}
       {\doifelse{\mathsetparameter\c!text}{\v!no}
       {\dodododefinemathset!notext}
       {\docapturemathoplimits\dodododefinemathset!text}}}
\def\setmathmiddle
  {\mathcode '\|32768
    \let|\mathsetmiddle}
\docapturemathoplimits is to capture limits that may follow the text command. This allows the
following to work
    \startformula
       \PR^{f,g} \{f(X) \mid g(Y)\}\
   \stopformula
                                     \Pr^{f,g}(f(X) \mid g(Y))
We need to be a bit careful not to activate | to soon, as it can also occur in sub- and superscripts.
For example
   \startformula
       \EXP_{X|Y}_{f(X)} | Y = y
   \stopformula
gives
                                    E_{X|Y} \{ f(X) \mid Y = y \}
\def\dodododefinemathset!notext#1%
  {\setmathmiddle
    \mathopen{}\left\mathsetparameter\c!left
    \right\mathsetparameter\c!right\mathclose{}%
    \endgroup}
```

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TODO. Keep the \nolimits to be configurable.

14 \def\dodododefinemathset!text#1#2%
 {\mathop{\kern\zeropoint\mathsetparameter\c!text}\nolimits#1%
 \setmathmiddle
 \left\mathsetparameter\c!left
 {#2}%
 \right\mathsetparameter\c!right%
 \endgroup}

The extra group in the definition of dodododefinemathset! is so that such expressions turn out correct

$$\mathrm{E}\left\{\left(\frac{a}{b}\right) \left| \left(\frac{a}{\sum_{c}^{b}}\right)\right\}\right.$$

The \left and \right generate a math atom of type inner, while for math sets, we want a math math open atom. To see the difference, consider

```
\startformula
2\left(\frac {3}{4} \right) \qquad \hbox{ vs } \qquad
2\biggl( \frac {3}{4} \biggr)
\stopformula
and
\startformula
\Pr\left(\frac {3}{4} \right) \qquad \hbox{ vs } \qquad
\Pr\biggl( \frac {3}{4} \biggr)
\stopformula
```

which gives (notice the spacing before the parenthesis)

$$2\left(\frac{3}{4}\right)$$
 vs $2\left(\frac{3}{4}\right)$

and

$$\Pr\left(\frac{3}{4}\right)$$
 vs $\Pr\left(\frac{3}{4}\right)$

I will assume that if text is something, then the default behaviour is desirable, if text is empty, then I add \mathopen and \mathclose. Using \mathopen to correct the spacing is due to Frank Mittelbach, see http://www.latex-project.org/cgi-bin/ltxbugs2html?pr=latex/3853

Mathset module ensures that we get the correct spacing in both cases

$$2\left(\frac{3}{4}\right)$$
 and $\Pr\left(\frac{3}{4}\right)$

which was typed as

```
\definemathset[SET][left=(,right=)]
\startformula
2\SET{\frac{3}{4}} \qquad \hbox{ and } \qquad
\PR{ \frac{3}{4} }
\stopformula
```

Also, if its argument is a single character, \mathop centers it to with respect to the math-axis. Compare the outputs of

I have added a \kern\zeropoint to prevent that.

\docapture..

The next macro captures math limits. This should probably go to some general purpose module. There are three different valid inputs

- 1. An operator with neither subscript nor superscript.
- 2. An operator with one subscript or superscript.

_{sub}^{sup}

3. An operator with both subscript and superscript.

So we scan for four arguments, to capture the following situations

```
^{sup}_{sub}
       _{sub}
       ^{sup}
       <empty>
    \def\docapturemathoplimits#1%
15
      {\doifnextcharelse_%
        {\dodocapturemathoplimits{#1}}
        {\doifnextcharelse^%
          {\dodocapturemathoplimits{#1}}
          {#1{}}}}
    \def\dodocapturemathoplimits#1#2#3%
      {\doifnextcharelse_%
        {\redocapturemathoplimits{#1}{#2}{#3}}
        {\doifnextcharelse^%
            {\redocapturemathoplimits{#1}{#2}{#3}}
            {#1{#2{#3}}}}
    \def\redocapturemathoplimits#1#2#3#4#5%
      {#1{#2{#3}#4{#5}}}
    \setupmathset
      [ \c!left={\f},
        \c!right={\},
       \c!middle=\vert,
         \c!text=no,]
```

4 Change log

5. December 6, 2008

\definemathset[mathset]

Defined a new macro setmathmiddle. Now | is made active after the subscripts, so that things still work when | is used in the subscripts.

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4. July 3, 2008

Added text=no option, included an interface file, and cleaned up the documentation for T_EXlive 2008.

3. June 17, 2007

Added \docapturemathoplimits macro. This prevents a serious bug in the previous version, due to which things like \mathset_{\ldots\} did not work.

2. April 11, 2007

This version provides some fine tuning of how the sets are displayed by working around two misfeatures of TeX math: \left ...\right always create a math inner atom and \mathop centers its argument if the argument is a single letter.

1. February 25, 2007

First version of the module.

20 \protect
 \stopmodule

 $\label{eq:continuous} $$ \docapture math oplimits $6 $$

 $\verb|\setupmathset| 3$