

Cuadro 1: Comparativa: objetivo, hiperparámetros y equivalentes GPU (cuML / XGBoost).

Regresor	Objetivo $J(\beta, b)$ (con $b$ no regularizado)	Hiperparámetros clave	Implementación en RAPIDS
<b>LinearRegression (OLS)</b>	$J = \frac{1}{2n} \ y - X\beta - b\mathbf{1}\ _2^2$	fit_intercept	cuML LinearRegression
<b>Ridge</b>	$J = \frac{1}{2n} \ y - X\beta - b\mathbf{1}\ _2^2 + \lambda \ \beta\ _2^2$	alpha ( $\equiv \lambda$ ), fit_intercept	cuML Ridge
<b>Lasso</b>	$J = \frac{1}{2n} \ y - X\beta - b\mathbf{1}\ _2^2 + \lambda \ \beta\ _1$	alpha ( $\equiv \lambda$ ), max_iter, tol, fit_intercept	cuML Lasso
<b>ElasticNet</b>	$J = \frac{1}{2n} \ y - X\beta - b\mathbf{1}\ _2^2 + \lambda \left( (1 - \rho) \ \beta\ _2^2 + \rho \ \beta\ _1 \right), \rho \in [0, 1]$	alpha ( $\equiv \lambda$ ), l1_ratio ( $\equiv \rho$ ), max_iter, tol, fit_intercept	cuML ElasticNet
<b>KernelRidge (KRR)</b>	$J(f) = \frac{1}{2n} \sum_{i=1}^n (y_i - f(x_i))^2 + \lambda \ f\ _{\mathcal{H}}^2, \text{ con } f \in \mathcal{H}_k \text{ y } f(\cdot) = \sum_i \alpha_i k(x_i, \cdot)$	alpha ( $\equiv \lambda$ ), kernel (rbf/linear/poly), gamma, degree, coef0	cuML KernelRidge
<b>SGDRegressor</b>	$J = \frac{1}{2n} \sum_{i=1}^n (y_i - x_i^\top \beta - b)^2 + \lambda \Omega(\beta), \Omega \in \{\ \cdot\ _1, \ \cdot\ _2\}$	loss, alpha ( $\equiv \lambda$ ), penalty (L1/L2/EN), learning_rate, max_iter, tol	cuML SGD
<b>GaussianProcessRegressor</b>	$\max_{\theta, \sigma^2} \log p(y X, \theta, \sigma^2) = -\frac{1}{2} y^\top (K_\theta + \sigma^2 I)^{-1} y - \frac{1}{2} \log  K_\theta + \sigma^2 I  - \frac{n}{2} \log(2\pi)$	kernel ( $k_\theta$ ), alpha ( $\equiv \sigma^2$ ), n_restarts_optimizer	cuML GaussianProcessRegressor
<b>SVR (<math>\varepsilon</math>-insensitive)</b>	$\min_{w, b, \xi, \xi^*} \frac{1}{2} \ w\ _2^2 + C \sum_{i=1}^n (\xi_i + \xi_i^*) \text{ s.a. } \begin{cases} y_i - \langle w, \phi(x_i) \rangle - b \leq \varepsilon + \xi_i \\ \langle w, \phi(x_i) \rangle + b - y_i \leq \varepsilon + \xi_i^* \\ \xi_i, \xi_i^* \geq 0 \end{cases}$	C, epsilon, kernel, gamma, degree, coef0	cuML SVR
<b>RandomForestRegressor</b>	En cada nodo $S \rightarrow \{S_L, S_R\} : \max_s \Delta(s) = \text{Var}(S) - \frac{ S_L }{ S } \text{Var}(S_L) - \frac{ S_R }{ S } \text{Var}(S_R)$ (reducción MSE, promediado en $T$ árboles)	n_estimators, max_depth, max_features, min_samples_leaf, bootstrap	cuML RandomForestRegressor
<b>GradientBoostingRegressor</b>	$\min_F \sum_{i=1}^n \ell(y_i, F(x_i)), \quad F_m = F_{m-1} + \nu h_m, \quad h_m \text{ ajusta residuos} - \nabla_F \ell$	learning_rate ( $\nu$ ), n_estimators, max_depth, subsample	XGBoost Regressor (tree_method=gpu_hist)