

7. c. Muestre que las derivadas parciales de la métrica están dadas por

$$\frac{\partial \chi^2(\theta)}{\partial \theta_i} = -2 \sum_{i=1}^N (y_i - M(x_i, \vec{\theta})) \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_i}$$

$$\chi^2(\vec{\theta}) = \sum_{i=1}^N \left( \frac{y_i - M(x_i, \vec{\theta})}{\partial \theta_i} \right)^2$$

$$\frac{\partial \chi^2(\vec{\theta})}{\partial \theta_i} = 2 (y_i - M(x_i, \vec{\theta})) \left( - \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_i} \right)$$

$$\frac{\partial \chi^2(\vec{\theta})}{\partial \theta_i} = -2 (y_i - M(x_i, \vec{\theta})) \left( \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_i} \right)$$

d. Muestre que vectorialmente, el descenso del gradiente queda definido por:

$$\vec{\theta}_{j+1} = \vec{\theta}_j - \gamma \left( -2 \sum_{i=1}^N (y_i - M(x_i, \vec{\theta}_j)) \nabla_{\theta} M(x_i, \vec{\theta}_j) \right)$$

donde el gradiente es respecto a los parámetros:

$$\nabla_{\theta} M(x_i, \vec{\theta}) = \left[ \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_0}, \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_1}, \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_2} \right]$$

$$\vec{x}' = \vec{x} - \gamma \nabla \vec{F}(\vec{x}_0)$$

definición descenso de gradiente

$$\vec{x}_{j+1} = \vec{x}_j - \gamma \frac{\nabla \vec{F}(\vec{x}_j)}{\frac{\partial \chi^2(\vec{\theta})}{\partial \theta_i}}$$

$$\vec{\theta}_{j+1} = \vec{\theta}_j - \gamma \nabla \frac{\partial \chi^2(\vec{\theta})}{\partial \theta_i} \rightarrow \vec{\theta}_{j+1} = \vec{\theta}_j - \gamma \left[ -2 (y_i - M(x_i, \vec{\theta})) \left( \frac{\partial M(x_i, \vec{\theta})}{\partial \theta_i} \right) \right]$$

