

Zipf-Mandelbrot:

$$f(k; q, z, n) = \frac{C}{(k+q)^z} \quad \text{avec } C^{-1} = \sum_{i=1}^n \frac{1}{(i+q)^z}$$

- $\text{loglik} = \sum_{k=1}^n \log(C) - z \log(k+q)$
- $\text{negloglik} = \sum_{k=1}^n -\log(C) + z \log(k+q)$
 $= \sum_{k=1}^n \log(C^{-1}) + z \log(k+q) = \sum_{k=1}^n \log\left(\sum_{i=1}^n \frac{1}{(i+q)^z}\right) + z \log(k+q)$
 $= \sum_{k=1}^n \log\left(\sum_{i=1}^n \exp(-z \log(i+q))\right) + z \log(k+q).$

Gradient:

$$\frac{\partial \text{negloglik}}{\partial q} = \sum_{k=1}^n \frac{\sum_{i=1}^n \frac{-z}{(i+q)^{z+1}}}{\sum_{j=1}^n \frac{1}{(j+q)^z}} + \frac{z}{k+q}$$

$$\frac{\partial \text{negloglik}}{\partial z} = \sum_{k=1}^n \frac{\sum_{i=1}^n -\log(i+q) \exp(-z \log(i+q))}{\sum_{j=1}^n \exp(-z \log(j+q))} + \log(k+q)$$