

$$h_t \quad \textcircled{c_t}$$

$$f(h_t \theta_t) \varepsilon_t$$

ε_t n.o.i.i.d.

$$I_t = f(h_t) \varepsilon_t - c_t$$

$$h_{t+1} = h_t + I_t$$

n.o

$$\text{MAX} \left(\sum_{t=0}^{\infty} \delta^t u(c_t) \right)$$

PREPARACION DATOS

FORWARD

LOSS

BACKWARD

OPTIMIZER

ENTRÉNA
MIENTO

EPOCH

BATCH

FORWARD

LOSS

BACKWARD

OPTIMIZER

→ ENTRENAR LOS GRAFOS

REPORTES

$$\delta_1' = \delta_1^2 \cdot w_{11}^2 \cdot \text{th}'(z_1') + \delta_2^2 \cdot w_{12}^2 \cdot \text{th}'(z_1')$$

$$\nabla_w \mathcal{L} = \begin{pmatrix} \frac{\partial \mathcal{L}}{\partial w_{11}'} \\ \frac{\partial \mathcal{L}}{\partial w_{21}'} \\ \vdots \\ \frac{\partial \mathcal{L}}{\partial w_{22}'} \end{pmatrix}$$

$$\frac{\partial \mathcal{L}}{\partial w_{22}^2} = \frac{\partial \mathcal{L}}{\partial z_2^2} \cdot \frac{\partial z_2^2}{\partial w_{22}^2} = \delta_2^2 \cdot a_2'$$

$$z_2^2 = w_{12}^2 a_1' + w_{22}^2 a_2'$$

$$\frac{\partial z_2^2}{\partial w_{22}^2} = a_2'$$