

2 – O LOGARITMO

<https://youtu.be/HhuGGPFijX0>

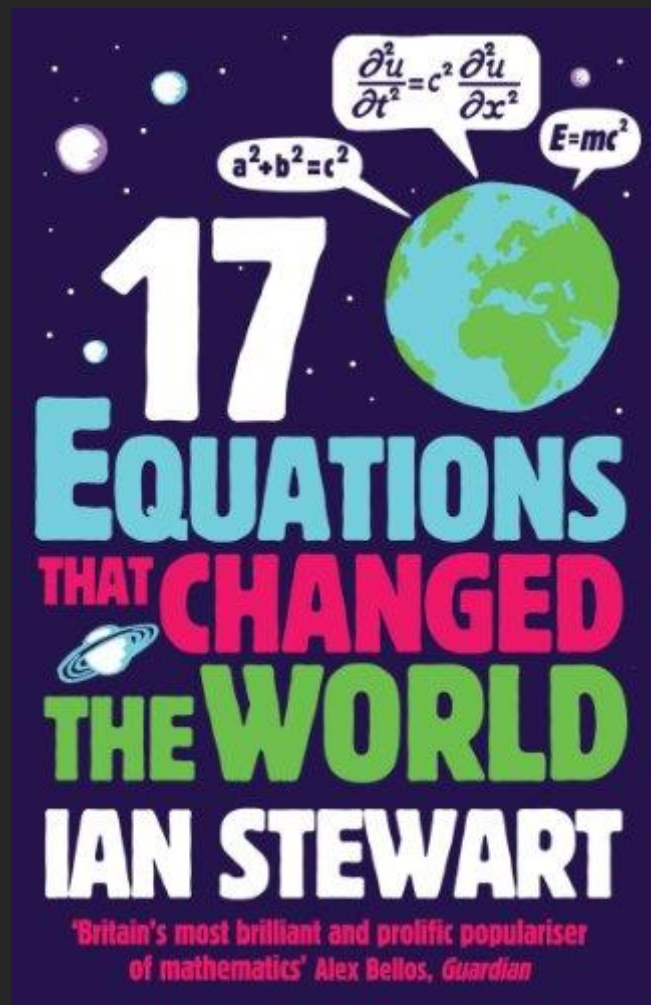
17 EQUAÇÕES QUE MUDARAM O MUNDO – OUTSPOKEN MARKET NA PRÁTICA – LEANDRO GUERRA



$$\log xy = \log x + \log y$$

17 Equations That Changed the World by Ian Stewart

1. **Pythagoras's Theorem** $a^2 + b^2 = c^2$ Pythagoras, 530 BC
2. **Logarithms** $\log xy = \log x + \log y$ John Napier, 1610
3. **Calculus** $\frac{df}{dt} = \lim_{h \rightarrow 0} \frac{f(t+h) - f(t)}{h}$ Newton, 1668
4. **Law of Gravity** $F = G \frac{m_1 m_2}{r^2}$ Newton, 1687
5. **The Square Root of Minus One** $i^2 = -1$ Euler, 1750
6. **Euler's Formula for Polyhedra** $V - E + F = 2$ Euler, 1751
7. **Normal Distribution** $\Phi(x) = \frac{1}{\sqrt{2\pi\rho}} e^{-\frac{(x-\mu)^2}{2\rho}}$ C.F. Gauss, 1810
8. **Wave Equation** $\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}$ J. d'Alembert, 1746
9. **Fourier Transform** $f(\omega) = \int_{-\infty}^{\infty} f(x) e^{-2\pi i x \omega} dx$ J. Fourier, 1822
10. **Navier-Stokes Equation** $\rho \left(\frac{\partial \mathbf{v}}{\partial t} + \mathbf{v} \cdot \nabla \mathbf{v} \right) = -\nabla p + \nabla \cdot \mathbf{T} + \mathbf{f}$ C. Navier, G. Stokes, 1845
11. **Maxwell's Equations** $\nabla \cdot \mathbf{E} = \frac{\rho}{\epsilon_0}$ $\nabla \cdot \mathbf{H} = 0$
 $\nabla \times \mathbf{E} = -\frac{1}{c} \frac{\partial \mathbf{H}}{\partial t}$ $\nabla \times \mathbf{H} = \frac{1}{c} \frac{\partial \mathbf{E}}{\partial t}$ J.C. Maxwell, 1865
12. **Second Law of Thermodynamics** $dS \geq 0$ L. Boltzmann, 1874
13. **Relativity** $E = mc^2$ Einstein, 1905
14. **Schrodinger's Equation** $i\hbar \frac{\partial}{\partial t} \Psi = H\Psi$ E. Schrodinger, 1927
15. **Information Theory** $H = -\sum p(x) \log p(x)$ C. Shannon, 1949
16. **Chaos Theory** $x_{i+1} = kx_i(1 - x_i)$ Robert May, 1975
17. **Black-Scholes Equation** $\frac{1}{2}\sigma^2 S^2 \frac{\partial^2 V}{\partial S^2} + rS \frac{\partial V}{\partial S} + \frac{\partial V}{\partial t} - rV = 0$ F. Black, M. Scholes, 1990



JOHN NAPIER?



John Napier
(1550-1617)

O QUANTO DEVEMOS TER DE UM NÚMERO PARA TER OUTRO NÚMERO?

$$3 \cdot 3 \cdot 3 \cdot 3 = 3^4 = 81$$

$$2 \cdot 2 \cdot 2 \cdot 2 = 2^4 = 16$$

$$\log_3(81) = 4$$

O número de “3” que devemos multiplicar para ter 81 é igual a 4

$$\log_2(16) = 4$$

O número de “2” que devemos multiplicar para ter 16 é igual a 4

O QUANTO DEVEMOS TER DE UM NÚMERO PARA TER OUTRO NÚMERO?

$$2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 \cdot 2 = 2^6 = 64$$

$$\log_2(64) = 6$$

O número de “2” que devemos multiplicar para ter 64 é igual a 6

REGRA GERAL

$$a^x = y$$

$$\log_a(y) = x$$

$$2^6 = 64 \qquad \log_2(64) = 6$$

Expoente

Base

○ logaritmo nos diz qual é o expoente!

OS LOGARITMOS MAIS COMUNS

$$\log_{10}(10000) = 4$$

Número	Quantos 10?	Qual log?	Resultado
...
1000	$1 \times 10 \times 10 \times 10$	$\log_{10}(1000)$	3
100	$1 \times 10 \times 10$	$\log_{10}(100)$	2
10	1×10	$\log_{10}(10)$	1
1	1	$\log_{10}(1)$	0
0,1	$1 \div 10$	$\log_{10}(0,1)$	= -1
0,01	$1 \div 10 \div 10$	$\log_{10}(0,01)$	= -2
0,001	$1 \div 10 \div 10 \div 10$	$\log_{10}(0,001)$	= -3

$$\log_e(7.389) \approx 2$$

$$\ln(7.389) \approx 2$$

$$e \approx 2.718$$

$$e^2 \approx 7,389$$

E PARA O QUE ISSO SERVE?

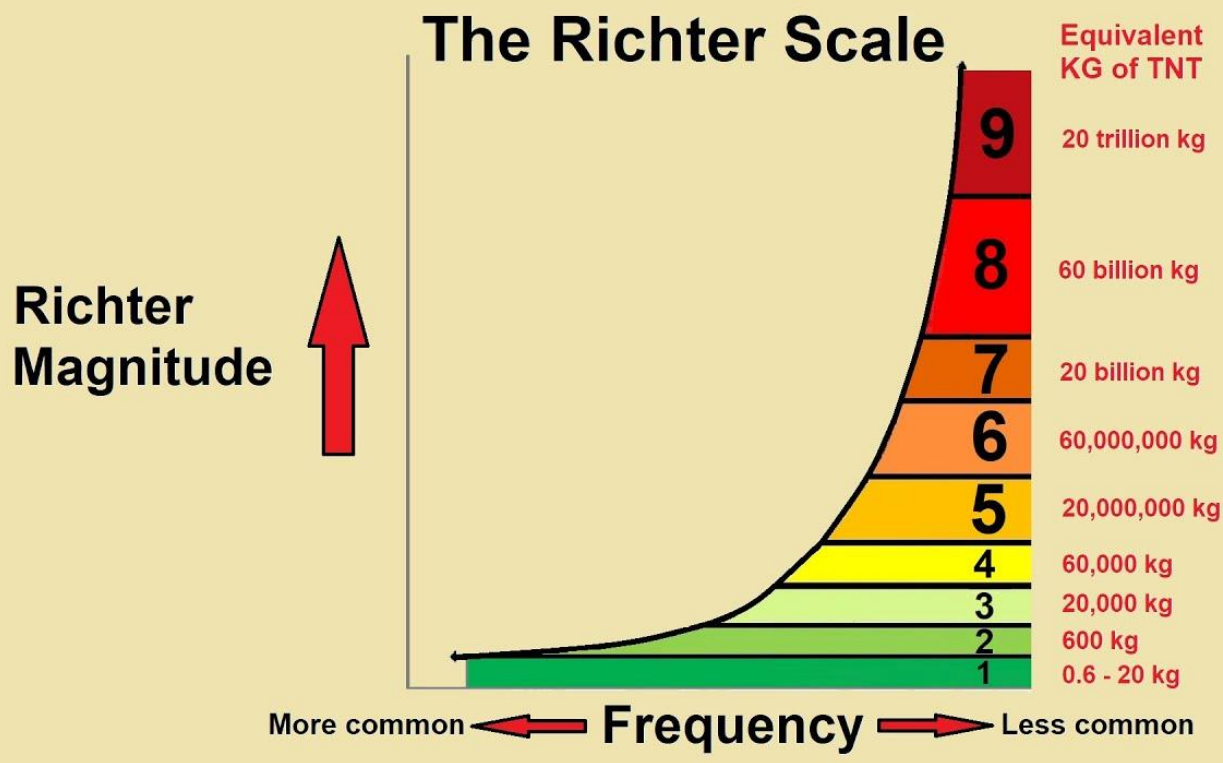


○ PageRank é uma medida de importância/relevância. Esta é uma escala logarítmica, que “conta” o número de dígitos da sua pontuação.

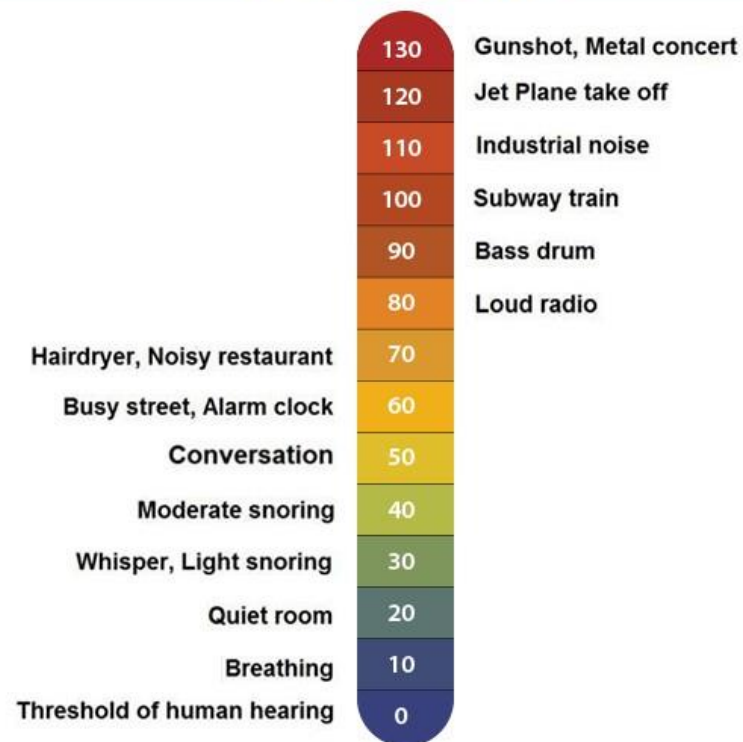
Um site com PageRank 3 (“3 dígitos”) é 100 vezes mais popular que um site PageRank 1.

Para um grande site de notícias que tem PageRank igual a 9 há uma diferença de 6 ordens de magnitude >1 000 000.

E PARA O QUE ISSO SERVE?

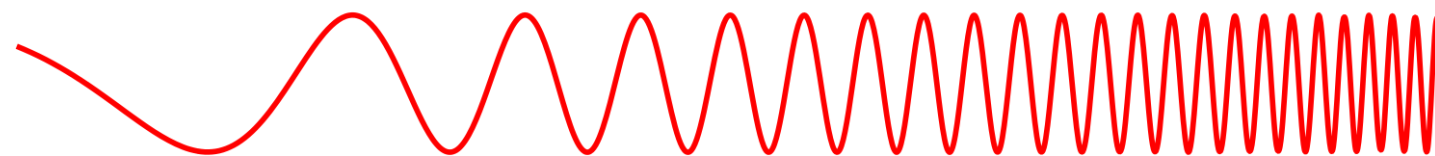


DECIBEL SCALE

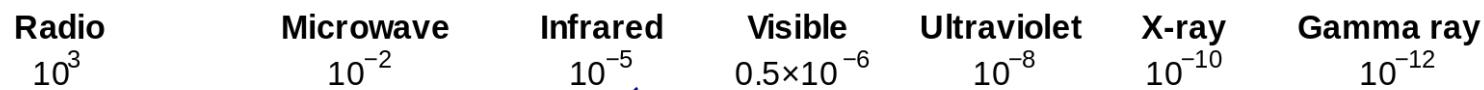


E PARA O QUE ISSO SERVE?

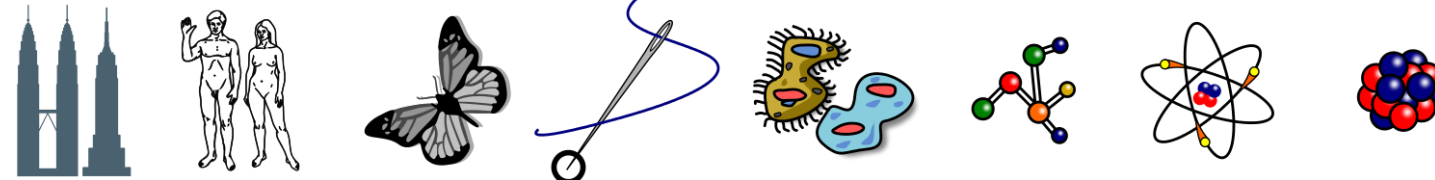
Penetrates Earth's Atmosphere?



Radiation Type
Wavelength (m)



Approximate Scale
of Wavelength

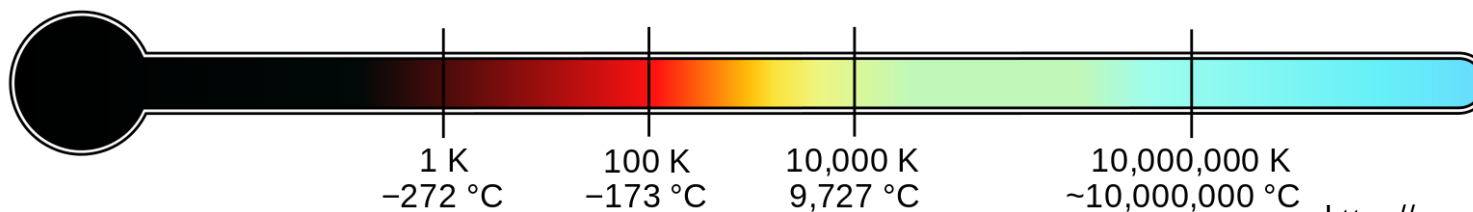


Buildings Humans Butterflies Needle Point Protozoans Molecules Atoms Atomic Nuclei

Frequency (Hz)

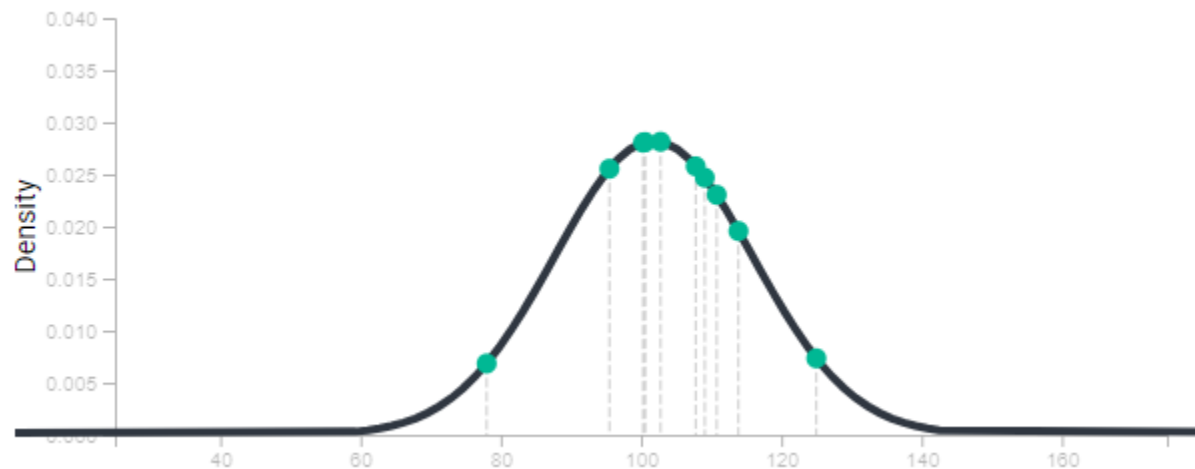


Temperature of
objects at which
this radiation is the
most intense
wavelength emitted



E PARA O QUE ISSO SERVE?

Maximizar a log-likelihood de um modelo é equivalente à minimizar função de custo.



We can calculate the joint likelihood by multiplying the densities for all observations. However, often we calculate the log-likelihood instead, which is

$$\ell(\mu, \sigma^2) = \sum_i^n \ln f_y(y_i) = -5.0 + -3.7 + -3.6 + -3.6 + -3.6 + -3.7 + -3.7 + -3.8 + -3.9 + -4.9 = -39.3$$

The combination of parameter values that give the largest log-likelihood is the maximum likelihood estimates (MLEs).



OBRIGADO E ATÉ A PRÓXIMA!

OUTSPOKEN MARKET

