

elfi.ParameterInference

Methods available now (0.8.3)

- Rejection ABC
- ABC-SMC
 - Vanilla
 - Adaptive distance
 - Adaptive threshold selection
- Bayesian Optimization for Likelihood-free Inference - BOLFI
 - GP surrogate with multiple acquisition functions
- Robust Optimisation Monte Carlo - ROMC
- LFIRE (in zoo)
- BOLFIRE (in dev)

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out in 2022

- Split-BOLFI
- DGP-BOLFI
- Bayesian Synthetic Likelihood
- Emulator networks