

approximate_bayesian_computation

Parameters

cm_name: abc_40
dataframe_in: data_missing_40
description: Approximate Bayesian Computation for Time Series
diff_func_name: manhattan_metrics
diff_func_parameters: {}
model_method: approximate_bayesian_computation
name: approximate_bayesian_computation
parameters:
 algorithm: pydream
 decision_variables:
 keys:
 - max_keys
 decision_variables_names:
 - graph_structure
 epsilons:
 - 1
 ground_truth_topology:
 keys:
 - max_keys
 initial_points: 100
 n_chains: 3
 n_draws: 15000
 n_iterations: 100
 nfe: 15000
 num_pool: 1
 population_size: 100
 seed: 16
report_parameters: {}
running_time: 169779.27839040756
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	37.873384
1	33368.040374	32.707257
2	39999.000000	27.195877
3	39999.000000	27.069520
4	39999.000000	27.242953
...
23390	34589.479087	14.497307
23391	34589.479087	14.321216
23392	34589.479087	14.529375
23393	34589.479087	14.171700
23394	34589.479087	14.194515

[23395 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 34589.479087 13.562526 34589.0

with an acceptance percentage of 0.013341338136215063%

approximate_bayesian_computation

Parameters

cm_name: abc_30
dataframe_in: data_missing_30
description: Approximate Bayesian Computation for Time Series
diff_func_name: manhattan_metrics
diff_func_parameters: {}
model_method: approximate_bayesian_computation
name: approximate_bayesian_computation
parameters:
 algorithm: pydream
 decision_variables:
 keys:
 - max_keys
 decision_variables_names:
 - graph_structure
 epsilons:
 - 1
 ground_truth_topology:
 keys:
 - max_keys
 initial_points: 100
 n_chains: 3
 n_draws: 15000
 n_iterations: 100
 nfe: 15000
 num_pool: 1
 population_size: 100
 seed: 16
report_parameters: {}
running_time: 280921.5408337116
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	37.365739
1	33368.040374	32.746853
2	39999.000000	27.283507
3	39999.000000	27.010610
4	39999.000000	27.115646
...
9570	34589.479087	13.777894
9571	34589.479087	13.973452
9572	34589.479087	14.942157
9573	34589.479087	13.886362
9574	34589.479087	14.130394

[9575 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 34589.479087 13.389443 34589.0

with an acceptance percentage of 0.013341338136215063%

Summary

Model Name	Model Method	Score	Difference Function	Dataframe	Duration
abc_40	approximate_bayesian_computation	0.98	manhattan_metrics	data_missing_40	169779.278 sec
abc_30	approximate_bayesian_computation	0.98	manhattan_metrics	data_missing_30	280921.541 sec