

approximate_bayesian_computation

Parameters

cm_name: abc_20
dataframe_in: data_missing_20
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: 1
report_parameters: {}
running_time: 192162.28905010223
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	15.832470
1	16767.361382	15.819543
2	16767.361382	15.792143
3	0.000000	17.545186
4	0.000000	18.286267
...
21995	0.000000	17.410665
21996	0.000000	17.403722
21997	0.000000	18.955327
21998	0.000000	18.831832
21999	0.000000	18.725474

[22000 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
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0	15988.217867	15.296589	15988.0
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with an acceptance percentage of 18.722344517821806%