

approximate_bayesian_computation

Parameters

cm_name: abc_50
dataframe_in: data_missing_50
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: 208175.5034081936
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	24.217342
1	0.000000	23.862108
2	0.000000	24.242936
3	0.000000	25.090713
4	0.000000	26.755859
...
10307	0.000005	24.723199
10308	0.000005	25.277145
10309	0.000005	23.998416
10310	0.000005	23.409113
10311	0.000005	23.972987

[10312 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 15988.217867 18.193655 15988.0

with an acceptance percentage of 18.048606941942943%