

approximate_bayesian_computation

Parameters

cm_name: abc_70
dataframe_in: data_missing_70
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: 191661.53080773354
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	14.308424
1	16767.361382	14.455541
2	16767.361382	14.731478
3	0.000000	15.884530
4	0.000000	16.706982
...
17211	0.000000	16.512148
17212	0.000000	15.832791
17213	0.000000	16.829426
17214	0.000000	16.833868
17215	0.000000	15.815491

[17216 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 15988.217867 14.038631 15988.0

with an acceptance percentage of 21.686345140417586%