

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: 294854.8771636486
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	33.126559
1	22546.691528	31.594954
2	22546.691528	27.285313
3	22546.691528	27.474114
4	22546.691528	27.312240
...
9047	34589.479087	17.496591
9048	34589.479087	17.382516
9049	34589.479087	17.495341
9050	34589.479087	16.789311
9051	34589.479087	16.938975

[9052 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 34589.479087 15.81305 34589.0

with an acceptance percentage of 0.008894225424143375%