

bayesian_optimization

Parameters

cm_name: bo_20
dataframe_in: data_missing_20
description: Bayesian optimization method for optimization of timeseries
diff_func_name: manhattan_metrics
diff_func_parameters: {}
model_method: bayesian_optimization
name: bayesian_optimization
parameters:
 decision_variables:
 keys:
 - max_keys
 decision_variables_names:
 - graph_structure
 exploration_strategy: ei
 ground_truth_topology:
 keys:
 - max_keys
 initial_points: 100
 n_iterations: 3750
 num_pool: 5
 seed: 1
report_parameters: {}
running_time: 186197.52333641052
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with most optimal solution:

	graph_structure	min_distance	round
0	38054	1.845142	38054

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dataframe_in: data_missing_10
description: Bayesian optimization method for optimization of timeseries
diff_func_name: manhattan_metrics
diff_func_parameters: {}
model_method: bayesian_optimization
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 decision_variables:
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 - graph_structure
 exploration_strategy: ei
 ground_truth_topology:
 keys:
 - max_keys
 initial_points: 100
 n_iterations: 3750
 num_pool: 5
 seed: 1
report_parameters: {}
running_time: 215686.348883152
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with most optimal solution:

	graph_structure	min_distance	round
0	25891	0.857055	25891

Summary

Model Name	Model Method	Score	Difference Function	Dataframe	Duration
bo_20	bayesian_optimization	0.99	manhattan_metrics	data_missing_20	186197.523 sec
bo_10	bayesian_optimization	0.97	manhattan_metrics	data_missing_10	215686.349 sec