

approximate_bayesian_computation

Parameters

cm_name: abc_60
dataframe_in: data_missing_60
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: 161325.5445086956
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	66.348030
1	39999.000000	58.618663
2	39999.000000	52.975256
3	39999.000000	52.176623
4	39999.000000	54.046587
...
1608	39999.000000	49.862339
1609	39999.000000	49.986892
1610	39999.000000	48.893474
1611	39999.000000	48.569830
1612	39999.000000	48.647137

[1613 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
0	39999.0	46.318802	39999.0

with an acceptance percentage of 0.0066706690681075315%

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: 16
report_parameters: {}
running_time: 296133.57345342636
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	55.281419
1	22546.691528	53.687656
2	22546.691528	48.767243
3	22546.691528	48.351470
4	22546.691528	48.124800
...
4149	34589.479087	19.808165
4150	34589.479087	20.146624
4151	34589.479087	19.377587
4152	34589.479087	21.066358
4153	34589.479087	21.829633

[4154 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 34589.479087 15.81137 34589.0

with an acceptance percentage of 0.008894225424143375%

Summary

Model Name	Model Method	Score	Difference Function	Dataframe	Duration
abc_60	approximate_bayesian_computation	0.94	manhattan_metrics	data_missing_60	161325.545 sec
abc_50	approximate_bayesian_computation	0.98	manhattan_metrics	data_missing_50	296133.573 sec