

bayesian_optimization

Parameters

cm_name: bo_10
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
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: 11
report_parameters: {}
running_time: 236114.08612704277
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with most optimal solution:

	graph_structure	min_distance	round
0	18451	1.720422	18451

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 seed: 11
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running_time: 226213.8988149166
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with most optimal solution:

	graph_structure	min_distance	round
0	30515	2.128826	30515

Summary

Model Name	Model Method	Score	Difference Function	Dataframe	Duration
bo_20	bayesian_optimization	0.97	manhattan_metrics	data_missing_20	226213.899 sec
bo_10	bayesian_optimization	0.97	manhattan_metrics	data_missing_10	236114.086 sec