

approximate_bayesian_computation

Parameters

cm_name: abc_80
dataframe_in: data_missing_80
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: 191578.5953567028
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	14.413271
1	16767.361382	14.543253
2	16767.361382	14.840707
3	0.000000	16.055942
4	0.000000	16.898381
...
27976	0.000307	15.872223
27977	0.000308	17.086358
27978	0.000308	17.103114
27979	0.000309	15.959599
27980	0.000309	16.087631

[27981 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 15988.217867 14.149998 15988.0

with an acceptance percentage of 39.42143063615948%