

approximate_bayesian_computation

Parameters

cm_name: abc_70
dataframe_in: data_missing_70
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: 340563.747364521
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	33.978584
1	22546.691528	28.207938
2	22546.691528	29.520928
3	22546.691528	29.221916
4	22546.691528	28.838100
...
10625	34589.479087	18.477791
10626	34589.479087	19.379391
10627	34589.479087	18.841364
10628	34589.479087	17.718338
10629	34589.479087	19.518737

[10630 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 34589.479087 16.902423 34589.0

with an acceptance percentage of 0.008894225424143375%