

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: 11
report_parameters: {}
running_time: 183513.027810812
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	0.000000e+00	20.938043
1	0.000000e+00	19.601860
2	0.000000e+00	19.346507
3	0.000000e+00	20.438829
4	0.000000e+00	19.670942
...
21378	1.194480e-09	20.683853
21379	6.150120e-10	20.581366
21380	3.554437e-11	19.957698
21381	3.554437e-11	20.760772
21382	3.554437e-11	20.730308

[21383 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
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0	0.0	17.969006	0.0
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with an acceptance percentage of 22.262246236630865%