

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: 1
report_parameters: {}
running_time: 192116.15672945976
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	18.790955
1	0.000000	19.047297
2	0.000000	21.211403
3	0.000000	19.633024
4	0.000000	20.092428
...
19598	0.000000	19.047092
19599	0.000000	21.012834
19600	0.000000	20.888218
19601	0.000000	20.223817
19602	0.000000	20.174100

[19603 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 15988.217867 17.593675 15988.0

with an acceptance percentage of 17.523847641918486%