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: 1

report_parameters: {}

running_time: 191078.01239180565

type: calibrationmodel

version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	1.676736e+04	39.856698
1	0.000000e+00	36.281383
2	0.000000e+00	36.801819
3	0.000000e+00	38.972691
4	0.000000e+00	40.911889
...	...	...
2003	3.936379e-09	34.608272
2004	3.936379e-09	35.109371
2005	3.936379e-09	33.675884
2006	0.000000e+00	35.963389
2007	0.000000e+00	34.790456

[2008 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
0	2.697529e-09	29.837527	0.0
1	2.358035e-09	29.837527	0.0

with an acceptance percentage of 1.950058924243435%