

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: 11
report_parameters: {}
running_time: 182803.26066231728
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	0.000000e+00	21.395816
1	0.000000e+00	20.010965
2	0.000000e+00	19.689702
3	0.000000e+00	20.795273
4	0.000000e+00	19.868255
...
21189	1.670729e-09	20.637783
21190	1.672479e-09	22.518725
21191	1.128059e-09	21.630890
21192	5.836401e-10	19.901653
21193	3.922079e-11	21.382879

[21194 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
0	4.373637e-11	18.177476	0.0
1	2.799128e-11	18.177476	0.0

with an acceptance percentage of 21.626309118804617%