

approximate_bayesian_computation

Parameters

cm_name: abc_90_s6
dataframe_in: data_missing_90
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: 6
report_parameters: {}
running_time: 183310.52261185646
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

| | graph_structure | Distance |
|------|-----------------|-----------|
| 0 | 17525.218903 | 23.385284 |
| 1 | 17525.218903 | 23.183839 |
| 2 | 17525.218903 | 22.271167 |
| 3 | 17525.218903 | 20.581215 |
| 4 | 0.000000 | 20.873354 |
| ... | ... | ... |
| 9375 | 0.000000 | 20.363061 |
| 9376 | 0.000000 | 20.235205 |
| 9377 | 0.000000 | 21.424649 |
| 9378 | 0.000000 | 21.804235 |
| 9379 | 0.000000 | 21.469116 |

[9380 rows x 2 columns]

with the most optimal solution:

| | graph_structure | Distance | round |
|---|-----------------|----------|-------|
| 0 | 0.0 | 18.35291 | 0.0 |

with an acceptance percentage of 0.011117781780179222%