

approximate_bayesian_computation

Parameters

cm_name: abc_40
dataframe_in: data_missing_40
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: 201123.57654047012
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	17.942767
1	0.000000	18.281662
2	0.000000	20.093005
3	0.000000	18.721126
4	0.000000	19.290251
...
25006	0.000414	18.577119
25007	0.000414	18.568762
25008	0.000415	19.224438
25009	0.000415	19.003903
25010	0.000416	19.310503

[25011 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
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0	15988.217867	17.338394	15988.0
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with an acceptance percentage of 37.81157583438952%