

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: 6
report_parameters: {}
running_time: 183772.15230607986
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

| | graph_structure | Distance |
|-----|-----------------|-----------|
| 0 | 17525.218903 | 75.191239 |
| 1 | 17525.218903 | 71.861194 |
| 2 | 17525.218903 | 69.333410 |
| 3 | 17525.218903 | 60.820420 |
| 4 | 0.000000 | 55.848517 |
| .. | ... | ... |
| 268 | 0.000000 | 50.005866 |
| 269 | 0.000000 | 50.610175 |
| 270 | 0.000000 | 53.290402 |
| 271 | 0.000000 | 52.420904 |
| 272 | 0.000000 | 46.509150 |

[273 rows x 2 columns]

with the most optimal solution:

| | graph_structure | Distance | round |
|--|-----------------|----------|-------|
|--|-----------------|----------|-------|

| | | | |
|---|-----|-----------|-----|
| 0 | 0.0 | 43.364136 | 0.0 |
|---|-----|-----------|-----|

with an acceptance percentage of 0.0066706690681075315%