

approximate_bayesian_computation

Parameters

cm_name: abc_50
dataframe_in: data_missing_50
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: 26
report_parameters: {}
running_time: 184890.0420794487
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

| | graph_structure | Distance |
|-------|-----------------|-----------|
| 0 | 31597.533350 | 51.943520 |
| 1 | 31567.248932 | 49.094256 |
| 2 | 31536.964515 | 37.626363 |
| 3 | 10160.840331 | 18.117227 |
| 4 | 10160.840331 | 17.973032 |
| ... | ... | ... |
| 21189 | 0.076966 | 19.572444 |
| 21190 | 0.077035 | 18.851779 |
| 21191 | 0.077103 | 18.287477 |
| 21192 | 0.077172 | 17.547196 |
| 21193 | 0.000333 | 17.536052 |

[21194 rows x 2 columns]

with the most optimal solution:

| | graph_structure | Distance | round |
|---|-----------------|-----------|-------|
| 0 | 0.049889 | 16.403901 | 0.0 |
| 1 | 0.045700 | 16.403901 | 0.0 |

with an acceptance percentage of 23.060502968447736%