

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: 1
report_parameters: {}
running_time: 240771.19530892372
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	1.676736e+04	57.659201
1	0.000000e+00	52.087501
2	0.000000e+00	52.281660
3	1.598822e+04	50.511338
4	1.598822e+04	47.116988
..
320	3.898429e-11	46.927878
321	4.060863e-11	47.404799
322	4.223298e-11	49.969109
323	4.385732e-11	44.054387
324	4.548167e-11	44.980458

[325 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 15988.217867 41.201415 15988.0

with an acceptance percentage of 0.4936295110399573%