

approximate_bayesian_computation

Parameters

cm_name: abc_20
dataframe_in: data_missing_20
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: 11
report_parameters: {}
running_time: 182747.2932407856
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	0.000000e+00	18.172016
1	0.000000e+00	17.290463
2	0.000000e+00	17.228651
3	0.000000e+00	18.484440
4	0.000000e+00	18.365400
...
21875	1.308802e-09	18.314063
21876	7.439378e-10	16.873912
21877	1.790736e-10	17.909222
21878	1.790736e-10	17.200015
21879	1.790736e-10	17.533482

[21880 rows x 2 columns]

with the most optimal solution:

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

0	1.341750e-08	15.817838	0.0
---	--------------	-----------	-----

with an acceptance percentage of 23.714228537122274%