

approximate_bayesian_computation

Parameters

cm_name: abc_70
dataframe_in: data_missing_70
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: 16
report_parameters: {}
running_time: 183738.83435750008
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	2.254669e+04	37.154156
1	3.999900e+04	28.727519
2	3.999900e+04	26.565496
3	3.999900e+04	26.951826
4	3.999900e+04	26.298192
...
20244	1.205277e-10	16.508121
20245	1.206556e-10	15.960078
20246	1.206556e-10	16.353301
20247	1.207836e-10	16.602030
20248	1.209115e-10	15.427857

[20249 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 1.420231e-11 14.580596 0.0

with an acceptance percentage of 25.410802036777618%