

approximate_bayesian_computation

Parameters

cm_name: abc_90_s1
dataframe_in: data_missing_90
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: 213671.08933329582
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	1.676736e+04	103.315849
1	0.000000e+00	95.014947
2	0.000000e+00	95.084133
3	1.598822e+04	94.620677
4	1.598822e+04	92.475085
5	1.598822e+04	93.295638
6	1.598822e+04	89.398215
7	0.000000e+00	89.786136
8	0.000000e+00	86.411816
9	1.624345e-12	84.310052
10	3.248691e-12	80.975131
11	2.276053e-12	84.077358
12	1.303415e-12	81.713832

13	3.307767e-13	78.359089
14	0.000000e+00	121.897633
15	0.000000e+00	103.851658
16	0.000000e+00	102.345733
17	0.000000e+00	97.610358
18	0.000000e+00	94.415526
19	1.598822e+04	94.253377
20	1.598822e+04	91.061028
21	1.598822e+04	95.251500
22	1.598822e+04	95.392456
23	0.000000e+00	89.213308
24	0.000000e+00	88.458942
25	0.000000e+00	85.789292
26	1.624345e-12	83.483950
27	1.624345e-12	80.909892
28	6.517074e-13	84.077358
29	0.000000e+00	81.713832
30	0.000000e+00	78.359089
31	1.598822e+04	83.465405
32	1.598822e+04	82.464286
33	1.598822e+04	84.445138
34	1.598822e+04	82.025142
35	1.598822e+04	81.004644
36	1.598822e+04	80.459940
37	1.598822e+04	81.237774
38	1.598822e+04	80.616170
39	1.598822e+04	79.676603
40	1.598822e+04	78.099662
41	1.598822e+04	78.779854
42	1.598822e+04	77.283529
43	1.598822e+04	76.076133
44	1.598822e+04	76.580975
45	1.598822e+04	78.676989
46	1.598822e+04	78.535990
47	1.598822e+04	74.985614
48	1.598822e+04	77.275865
49	1.598822e+04	73.697108

with the most optimal solution:

graph_structure Distance round

0 15988.217867 73.697108 15988.0

with an acceptance percentage of 0.05336535254486025%

approximate_bayesian_computation

Parameters

cm_name: abc_90_s6
dataframe_in: data_missing_90
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: 183633.69066500664
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	17525.218903	124.255701
1	17525.218903	118.954248
2	17525.218903	116.337680
3	17525.218903	103.642408
4	0.000000	102.035876
5	0.000000	102.835721
6	0.000000	101.686632
7	0.000000	98.862189
8	0.000000	98.375279
9	0.000000	99.829194
10	0.000000	96.295440
11	0.000000	87.590127
12	0.000000	87.718225

13	0.000000	87.076798
14	0.000000	83.931961
15	0.000000	83.636251
16	0.000000	83.299310
17	0.000000	82.690675
18	0.000000	81.204476
19	0.000000	81.483450
20	0.000000	80.589960
21	0.000000	79.844538
22	0.000000	85.181530
23	0.000000	87.834999
24	0.000000	84.197813
25	39999.000000	186.525297
26	39999.000000	167.538242
27	39999.000000	165.840554
28	39999.000000	168.236400
29	39999.000000	168.153175
30	0.000000	109.660238
31	0.000000	103.181235
32	0.000000	102.793640
33	0.000000	94.974005
34	0.000000	93.171495
35	0.000000	81.048888
36	0.000000	79.922664
37	0.000000	104.835069
38	0.000000	93.501940
39	0.000000	92.085990
40	0.000000	91.929342
41	0.000000	92.312432
42	0.000000	93.316728
43	0.000000	91.144472
44	0.000000	90.681563
45	0.000000	91.404025
46	0.000000	89.725523
47	0.000000	86.889316
48	0.000000	88.109959
49	0.000000	88.227907
50	0.000000	89.655243
51	0.000000	90.094397
52	0.000000	91.051888
53	0.000000	94.860590
54	0.000000	92.621625
55	0.000000	89.625786
56	0.000000	83.955038
57	0.000000	83.356512
58	0.000000	79.274796

with the most optimal solution:

	graph_structure	Distance	round
0	0.0	79.274796	0.0

with an acceptance percentage of 0.0066706690681075315%

Summary

Model Name	Model Method	Score	Difference Function	Dataframe	Duration
abc_90_s6	approximate_bayesian_computation	0.96	manhattan_metrics	data_missing_90	183633.691 sec
abc_90_s1	approximate_bayesian_computation	0.97	manhattan_metrics	data_missing_90	213671.089 sec