

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: 1
report_parameters: {}
running_time: 187647.60374116898
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	14.200070
1	16767.361382	14.334113
2	16767.361382	14.609773
3	0.000000	15.781932
4	0.000000	16.612014
...
25929	0.000333	16.239902
25930	0.000333	16.168377
25931	0.000333	15.763999
25932	0.000333	17.391845
25933	0.000334	16.731331

[25934 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 15988.217867 13.90575 15988.0

with an acceptance percentage of 22.600226802748317%