

bayesian_optimization

Parameters

cm_name: bo_20
dataframe_in: data_missing_20
description: Bayesian optimization method for optimization of timeseries
diff_func_name: manhattan_metrics
diff_func_parameters: {}
model_method: bayesian_optimization
name: bayesian_optimization
parameters:
 decision_variables:
 keys:
 - max_keys
 decision_variables_names:
 - graph_structure
 exploration_strategy: ei
 ground_truth_topology:
 keys:
 - max_keys
 initial_points: 100
 n_iterations: 3750
 num_pool: 5
 seed: 26
report_parameters: {}
running_time: 222861.9763159752
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with most optimal solution:

	graph_structure	min_distance	round
0	13871	4.426727	13871

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description: Bayesian optimization method for optimization of timeseries
diff_func_name: manhattan_metrics
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 initial_points: 100
 n_iterations: 3750
 num_pool: 5
 seed: 26
report_parameters: {}
running_time: 171085.06381988525
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with most optimal solution:

	graph_structure	min_distance	round
0	22840	4.755221	22840

Summary

Model Name	Model Method	Score	Difference Function	Dataframe	Duration
bo_20	bayesian_optimization	0.96	manhattan_metrics	data_missing_20	222861.976 sec
bo_10	bayesian_optimization	0.97	manhattan_metrics	data_missing_10	171085.064 sec