

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: 1
report_parameters: {}
running_time: 188575.7395541668
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	16767.361382	18.486080
1	0.000000	18.586134
2	0.000000	20.693315
3	0.000000	19.255220
4	0.000000	19.596643
...
19763	0.000012	19.258444
19764	0.000000	20.409139
19765	0.000000	20.273679
19766	0.000000	19.329489
19767	0.000000	18.553472

[19768 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
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0	15988.217867	17.114702	15988.0
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with an acceptance percentage of 16.952393658417275%