

approximate_bayesian_computation

Parameters

cm_name: abc_30
dataframe_in: data_missing_30
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: 21
report_parameters: {}
running_time: 186640.4085664749
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

| | graph_structure | Distance |
|-------|-----------------|-----------|
| 0 | 2782.768614 | 16.028560 |
| 1 | 2782.768614 | 15.870171 |
| 2 | 0.000000 | 15.666027 |
| 3 | 0.000000 | 16.012789 |
| 4 | 0.000000 | 15.447276 |
| ... | ... | ... |
| 12593 | 0.000000 | 15.377342 |
| 12594 | 0.000000 | 16.472212 |
| 12595 | 0.000000 | 15.887982 |
| 12596 | 0.000000 | 15.640988 |
| 12597 | 0.000000 | 15.207416 |

[12598 rows x 2 columns]

with the most optimal solution:

| | graph_structure | Distance | round |
|--|-----------------|----------|-------|
|--|-----------------|----------|-------|

| | | | |
|---|-----|-----------|-----|
| 0 | 0.0 | 14.524076 | 0.0 |
|---|-----|-----------|-----|

with an acceptance percentage of 0.008894225424143375%