

approximate_bayesian_computation

Parameters

cm_name: abc_80
dataframe_in: data_missing_80
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: 16
report_parameters: {}
running_time: 292257.4927930832
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	36.443523
1	22546.691528	35.082859
2	22546.691528	32.716826
3	22546.691528	32.678032
4	22546.691528	33.077247
...
11478	34589.479087	19.502648
11479	34589.479087	19.739041
11480	34589.479087	18.679867
11481	34589.479087	19.525018
11482	34589.479087	19.036896

[11483 rows x 2 columns]

with the most optimal solution:

graph_structure Distance round

0 34589.479087 17.447905 34589.0

with an acceptance percentage of 0.008894225424143375%