

approximate_bayesian_computation

Parameters

cm_name: abc_10
dataframe_in: data_missing_10
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: 183584.97206306458
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

| | graph_structure | Distance |
|-------|-----------------|-----------|
| 0 | 2782.768614 | 16.087670 |
| 1 | 2782.768614 | 15.977583 |
| 2 | 0.000000 | 15.779313 |
| 3 | 0.000000 | 16.300841 |
| 4 | 0.000000 | 15.376884 |
| ... | ... | ... |
| 10716 | 0.000000 | 16.556024 |
| 10717 | 0.000000 | 14.952038 |
| 10718 | 0.000000 | 16.242359 |
| 10719 | 0.000000 | 16.946253 |
| 10720 | 0.000000 | 14.600410 |

[10721 rows x 2 columns]

with the most optimal solution:

| | graph_structure | Distance | round |
|---|-----------------|-----------|-------|
| 0 | 0.0 | 14.347552 | 0.0 |

with an acceptance percentage of 0.015564894492250906%