

approximate_bayesian_computation

Parameters

cm_name: abc_90_s6
dataframe_in: data_missing_90
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: 26
report_parameters: {}
running_time: 184511.92992687225
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	3.159753e+04	355.333809
1	3.156725e+04	328.706535
2	3.153696e+04	199.843050
3	3.999900e+04	181.794629
4	3.999900e+04	179.082669
..
71	0.000000e+00	80.589960
72	1.576022e-14	79.844538
73	3.152043e-14	85.181530
74	4.728065e-14	87.834999
75	6.304086e-14	84.197813

[76 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
0	3.711406e-13	79.844538	0.0
1	5.466643e-13	79.844538	0.0
2	1.576022e-14	79.844538	0.0

with an acceptance percentage of 0.12007204322593557%