

approximate_bayesian_computation

Parameters

cm_name: abc_40
dataframe_in: data_missing_40
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: 321607.9655034542
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	1.676736e+04	20.149904
1	0.000000e+00	22.125304
2	0.000000e+00	21.930322
3	0.000000e+00	21.611766
4	0.000000e+00	23.338684
...
5560	6.121784e-07	20.597243
5561	6.135201e-07	20.921446
5562	6.148617e-07	24.091192
5563	6.148617e-07	23.213962
5564	6.162034e-07	20.931940

[5565 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
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0	15988.217867	15.415403	15988.0
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with an acceptance percentage of 8.293865208013697%