

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: 26
report_parameters: {}
running_time: 183448.49303340912
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	31597.533350	44.530268
1	31567.248932	41.003324
2	39999.000000	29.261895
3	39999.000000	28.141777
4	39999.000000	26.821350
...
27941	0.000000	15.910278
27942	0.000000	16.721330
27943	0.000000	16.481236
27944	0.000000	16.125940
27945	0.000000	15.449648

[27946 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
0	0.084527	14.496863	0.0
1	0.090918	14.496863	0.0

with an acceptance percentage of 28.5482400551442%