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: 16
report_parameters: {}
running_time: 169779.27839040756
type: calibrationmodel
version: 1.0.0

Results

Summary CalibrationModel with solutions:

	graph_structure	Distance
0	22546.691528	37.873384
1	33368.040374	32.707257
2	39999.000000	27.195877
3	39999.000000	27.069520
4	39999.000000	27.242953
...	...	...
23390	34589.479087	14.497307
23391	34589.479087	14.321216
23392	34589.479087	14.529375
23393	34589.479087	14.171700
23394	34589.479087	14.194515

[23395 rows x 2 columns]

with the most optimal solution:

	graph_structure	Distance	round
0	34589.479087	13.562526	34589.0

with an acceptance percentage of 0.013341338136215063%