

PREDICTION FUNCTION CREATION DEVICE, PREDICTION
FUNCTION CREATION METHOD, AND COMPUTER-READABLE
STORAGE MEDIUM

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ABSTRACT

A prediction function creation device (10) is provided with: a
clustering unit (11) that uses a set of samples that include an explanatory
variable and an objective variable as training data to carry out clustering of
10 each sample and assign a label thereto in accordance with an explanatory
variable loss pattern in each of the samples, and sets a weight in each label
so as to match the explanatory variable loss pattern in the sample to which
said label has been assigned; a child model creation unit (12) that, using
one part of the training data as partial training data on the basis of weight,
15 determines an explanatory variable that constitutes a prediction function
for each label on the basis of the explanatory variable loss pattern in the
partial training data; and a mixed model creation unit (13) that creates a
prediction function for each loss pattern using the determined explanatory
variable and the partial training data.

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Figure 1