

Abstract

METHOD AND SYSTEM FOR SOLVING A PREDICTION PROBLEM

Embodiments of the invention provide a method and system for solving a prediction problem. The computer-implemented method comprises: decomposing
5 a target sequence associated with the prediction problem into a binary sequence group including at least one binary sequence, wherein each binary sequence in the group is generated based on a corresponding multiplier value; generating a plurality of elementary sequences based on each composite sequence in the binary sequence group; determining initial weights of each composite sequence
10 based on average of weights of the corresponding elementary sequences; determining a binary prediction value for each binary sequence, wherein the binary prediction value for each composite sequence is determined by modelling each composite sequence using RNN based on the determined initial weights; and determining a real prediction value for the target sequence based on a product of
15 the binary prediction value for each binary sequence and the corresponding multiplier value.

(Figure 1)