

Title (en)
PREDICTION DEVICE AND METHOD

Title (de)
VORHERSAGEVORRICHTUNG UND -VERFAHREN

Title (fr)
DISPOSITIF ET PROCEDE DE PREDICTION

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Application
EP 20774881 A 20200728

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Abstract (en)
[origin: WO2021018865A1] The embodiments of the invention provide a device for predicting (100) the value of a variable intended to be used by a control system implemented on a computer, the variable depending on several parameters, the parameters comprising a non-explicit parameter. Advantageously, the prediction device comprises a first predictor (101) based on a neural network configured to calculate an estimate of the non-explicit parameter and a second predictor (102) based on a neural network configured to calculate an estimate of the value of the variable from the estimate of the non-explicit parameter, the two predictors (101, 102) receiving an input dataset, each neural network being associated with a weight array. The prediction device is configured to apply a plurality of iterations of a single learning function to the two predictors (101, 102), the learning function comprising: a forward propagation block for calculating, based on input data from the two predictors (101,102), the gradient of a minimisation function of a cost function of the first predictor (101); and a backpropagation block (32) for updating the weights of the neural networks of the two predictors by backpropagating the gradients calculated by the forward propagation block. The prediction device (100) estimates the value of the variable to be predicted at a future instant, after the iterations of the learning function, by applying input data to the neural networks of the two predictors (101, 102) and using the weights updated by the learning function.

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