

ABSTRACT

An object is to provide a time-series prediction method and apparatus utilizing wavelet coefficient series which can accurately predict a prediction value of an original time series.

When a time-series prediction utilizing wavelet coefficient series is performed, a time series is wavelet-transformed by use of a wavelet transformation unit in order to decompose the time series into a plurality of time series which are band-restricted in the frequency domain, predicted values of frequency components obtained as a result of decomposition are predicted by use of corresponding prediction units, and the prediction values of the respective frequency components are reconstructed by use of an inverse wavelet transformation unit to thereby obtain a prediction value of the original time series.

