## English Premier League (EPL) Pythagorean Predictor

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In [1]:
           # Importing Packages
           import pandas as pd
           import numpy as np
           import statsmodels.formula.api as smf
           import matplotlib.pyplot as plt
           import seaborn as sns
           # Custom
           import warnings
           warnings.filterwarnings('ignore')
           %config InlineBackend.figure_formats = ['svg'] # makes everything svg by default
           %matplotlib inline
In [3]:
           # Read Data
           dataset = pd.read excel('ds/EPL2017-18.xlsx')
           print(dataset.columns.tolist())
          display( dataset.head() )
          ['Date', 'HomeTeam', 'AwayTeam', 'FTHG', 'FTAG', 'FTR']
                                 AwayTeam FTHG FTAG FTR
                      HomeTeam
                Date
          0 20170811
                          Arsenal
                                    Leicester
                                                          Н
          1 20170812
                         Brighton
                                    Man City
          2 20170812
                          Chelsea
                                                2
                                     Burnley
                                                      3
                                                          Α
          3 20170812 Crystal Palace Huddersfield
          4 20170812
                          Everton
                                       Stoke
                                                1
                                                      0
                                                          Н
In [4]:
           # Cleanup
           dataset['count'] = 1
           dataset['hwinvalue'] = np.where( dataset['FTR']=='H',1, np.where(dataset['FTR']=='D',.5,0) )
           dataset['awinvalue'] = np.where( dataset['FTR']=='A',1, np.where(dataset['FTR']=='D',.5,0) )
           home1 = dataset[dataset.Date < 20180000].groupby(['HomeTeam'])['count','hwinvalue', 'FTHG','FTAG'].sum().reset
           home1 = home1.rename(columns={'HomeTeam':'Team','count':'MPh','FTHG':'GFh', 'FTAG':'GAh'})
           away1 = dataset[dataset.Date < 20180000].groupby(['AwayTeam'])['count', 'awinvalue', 'FTHG', 'FTAG'].sum().reset</pre>
           away1 = away1.rename(columns={'AwayTeam':'Team','count':'MPa','FTHG':'GAa','FTAG':'GFa'}) # because my goals in
           home2 = dataset[dataset.Date > 20180000].groupby(['HomeTeam'])['count','hwinvalue', 'FTHG','FTAG'].sum().reset
           home2 = home2.rename(columns={'HomeTeam':'Team','count':'MPh','FTHG':'GFh', 'FTAG':'GAh'})
           away2 = dataset[dataset.Date > 20180000].groupby(['AwayTeam'])['count', 'awinvalue', 'FTHG', 'FTAG'].sum().reset
           away2 = away2.rename(columns={'AwayTeam':'Team','count':'MPa','FTHG':'GAa','FTAG':'GFa'}) # because my goals in
           half1 = pd.merge(home1, away1, on="Team")
           half2 = pd.merge(home2, away2, on="Team")
In [7]:
           # Evaluations
          halves = [half1, half2]
           for half in halves:
              half["MP"] = half["MPh"] + half["MPa"]
               half["wValue"] = half["hwinvalue"] + half["awinvalue"]
              half["GF"] = half["GFh"] + half["GFa"]
               half["GA"] = half["GAh"] + half["GAa"]
           half1["pyth1"] = (half1["GF"]**2) / (half1["GF"]**2 + half1["GA"]**2)
           half2["wpc2"] = half2["wValue"]/half2["MP"]
In [8]:
           # Cleaned up Dataset
           dropCols = ["MPh", "hwinvalue", "GFh", "GAh", "MPa", "awinvalue", "GFa", "GAa"]
           for half in halves:
               display(
                   half.drop(columns = dropCols).head()
                  Team MP wValue GF GA
                                               pyth
                                                      pyth1
          0
                 Arsenal
                                        26 0.681132 0.681132
                               13.5 38
            Bournemouth
                         21
                                7.5 20
                                        32 0.280899 0.280899
          2
                Brighton
                                        25 0.264706 0.264706
                                8.5
                                   15
          3
                 Burnley
                               12.5
                                   18
                                        17 0.528548 0.528548
          4
                                        14 0.885847 0.885847
                 Chelsea
                               15.5 39
                  Team
                        MP
                            wValue GF GA
                                               wpc
                                                       wpc2
          0
                 Arsenal
                                8.5
                                        25 0.500000 0.500000
                                    36
            Bournemouth
                                9.0 25
                                        29 0.529412 0.529412
          2
                Brighton
                                    19
                                        29 0.411765 0.411765
          3
                                        22 0.441176 0.441176
                 Burnley
                                7.5
                                    18
          4
                 Chelsea
                                9.0 23
                                        24 0.529412 0.529412
In [15]:
           # using half 1 pyth as predictor for half 2 wpc
           predictor = pd.merge(half1, half2, on = "Team")
In [16]:
           # Plotting
           sns.relplot(x="pyth1", y="wpc2", data = predictor)
           plt.xlim(0, 1), plt.ylim(0, 1)
           plt.show()
             1.0
             0.8
             0.6
             0.4
             0.2
             0.0
                           0.2
                                       0.4
                                                              0.8
                0.0
                                                  0.6
                                                                         1.0
                                           pyth1
In [19]:
           # Regression
           regression = smf.ols(formula = 'wpc2 ~ pyth1', data=predictor).fit()
           regression.summary()
                           OLS Regression Results
Out[19]:
             Dep. Variable:
                                             R-squared:
                                                         0.633
                                  wpc2
                  Model:
                                   OLS
                                         Adj. R-squared:
                                                         0.613
                 Method:
                            Least Squares
                                             F-statistic:
                                                         31.06
                    Date: Tue, 25 Jan 2022 Prob (F-statistic): 2.73e-05
                    Time:
                                21:57:27
                                         Log-Likelihood:
                                                         19.534
          No. Observations:
                                                         -35.07
                                    20
                                                  AIC:
              Df Residuals:
                                    18
                                                  BIC:
                                                         -33.08
                Df Model:
                                     1
           Covariance Type:
                              nonrobust
                                   t P>|t| [0.025 0.975]
                    coef std err
          Intercept 0.2897
                          0.043 6.690 0.000
                                             0.199
                                                   0.381
            pyth1 0.4543
                          0.082 5.573 0.000
                                                   0.626
                                             0.283
               Omnibus:
                               Durbin-Watson: 2.048
                         4.877
          Prob(Omnibus):
                              Jarque-Bera (JB): 1.521
                         0.087
                                     Prob(JB): 0.467
                  Skew:
                       -0.033
                                    Cond. No.
                Kurtosis:
                         1.650
                                              4.65
```

Notes:
[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.