Predicting Soccer Match Results With Bet Data

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What is gambling bet?



Source: http://www.paddypower.com/football/football-matches/premier-league

Data Source

- http://football-data.co.uk/data.php
- 10 betting companies
- 20 seasons
- 16 leagues across Europe
- ~350 matches per league
- 90% training, 10% validation

A Glimpse of Data

- Features (Gambling bet)
 - $\circ \quad x_i = (h_i, d_i, a_i)$
- Scores
 - $\circ \quad y_i = (HG_i, AG_i)$

Algorithms

- Naive Guessing
- Polynomial Regression
- Multi-class classification with Integrated Feature
- Support Vector Machine (SVM)

Data Processing - Score

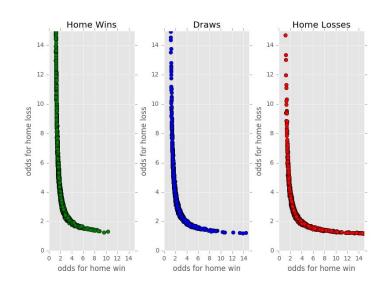
Calculate goal difference

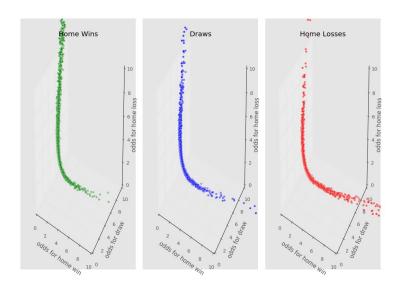
$$yd_i = HG_i - AG_i$$

- Convert goal difference to match results
 - If $yd_i > 0$, we define $y_i = 1$, indicating a home win.
 - If $yd_i = 0$, we define $y_i = 0$, indicating a draw.
 - If $yd_i < 0$, we define $y_i = -1$, indicating a home loss.

Data Processing - Odds

- Downward sloping distribution
- 2D vs. 3D





Data Processing - Odds

Combined feature for single company:

$$x_i = \log(\frac{1}{3}(\frac{h_i}{a_i} + \frac{h_i}{d_i} + \frac{d_i}{a_i}))$$

Combined feature for multiple companies:

$$x_i = \log(\frac{1}{3}(\frac{E(h_i)}{E(a_i)} + \frac{E(h_i)}{E(d_i)} + \frac{E(d_i)}{E(a_i)}))$$

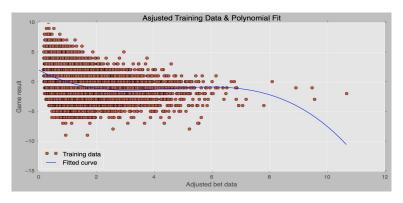
Naive Guessing

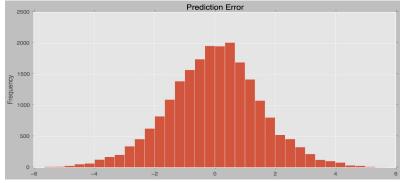
- Choose the smallest bet of the three
- No training
- Accuracy: 23.78%



Polynomial Regression

- Use score difference instead of match result as y_i
- Convert back to match result w/ threshold of 0.5
- Accuracy: 44.43%





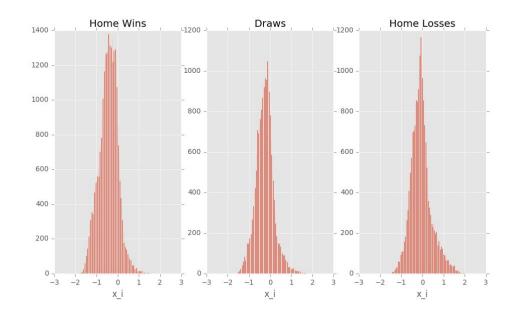
Multi-class Classification

Recall the combined feature for multiple companies:

$$x_i = \log(\frac{1}{3}(\frac{E(h_i)}{E(a_i)} + \frac{E(h_i)}{E(d_i)} + \frac{E(d_i)}{E(a_i)}))$$

Multi-class Classification

- Generate $\mathcal{N}(\mathbb{E}_k[x], \mathbb{V}_k[x])$
- Calculate pdf for each distribution
- Accuracy: 48.14%



Support Vector Machine

- RBF Kernel (Radial Basis Kernel)
- Three features
 - $\bullet \ x_1 = h_i^2$
 - $x_2 = \sqrt{d_i}$
 - \bullet $x_3 = a_i$
- Accuracy: **49.17**%

Discussion

Algorithms	Accuracy
Polynomial Regression	44.43%
Classification with Integrated Feature (Gaussian)	48.14%
Classification with Integrated Feature (Laplace)	47.54%
Support Vector Machine	49.17%

- Classification algorithms are more applicable
- Support vector machine algorithm has the best prediction accuracy
- Classification with a single integrated feature has the best performance

Next Steps

- Expand on existing algorithms
- Extend features
 - Country
 - Competitiveness
- Parallel data processing

Questions