# 1 The result of each algorithm

# 1.1 logistic regression

#### 1.1.1 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Logistic Regression (Year: 2017 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 998 270 Loss 270 998

Accuracy : 0.7871

95% CI: (0.7706, 0.8029)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa : 0.5741

Mcnemar's Test P-Value : 1

Sensitivity: 0.7871 Specificity: 0.7871

Pos Pred Value : 0.7871 Neg Pred Value : 0.7871

Prevalence: 0.5000 Detection Rate: 0.3935

Detection Prevalence : 0.5000

Balanced Accuracy: 0.7871

#### 1.1.2 Running Results of Predict the 2018 Competition

[1] "Confusion Matrix for Logistic Regression (Year: 2018 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 531 155 Loss 155 531

Accuracy : 0.7741

95% CI: (0.751, 0.7959)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5481

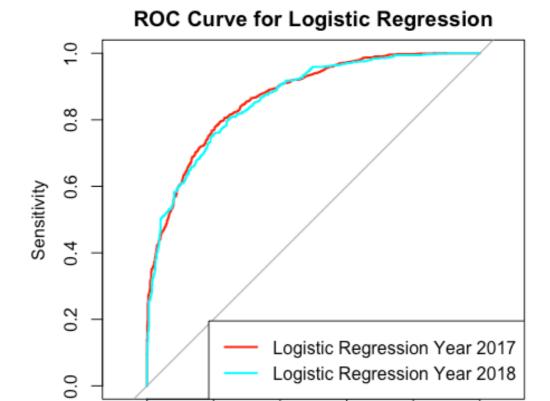
Mcnemar's Test P-Value : 1

Sensitivity: 0.7741 Specificity: 0.7741 Pos Pred Value: 0.7741 Neg Pred Value: 0.7741 Prevalence: 0.5000

Detection Rate : 0.3870 Detection Prevalence : 0.5000

Balanced Accuracy: 0.7741

#### 1.1.3 ROC of Predict the 2017 and 2018 Competition



Logistic Regression Results:

1.0

8.0

Year Accuracy Precision Recall F1 AUC Accuracy 2017 0.7870662 0.7870662 0.7870662 0.7870662 0.7870662 0.8704426 Accuracy1 2018 0.7740525 0.7740525 0.7740525 0.7740525 0.8647184

0.6

0.4

Specificity

0.2

0.0

#### 1.2 Random Forest

#### 1.2.1 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Random Forest (Year: 2017 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 970 283 Loss 298 985

Accuracy : 0.7709

95% CI: (0.754, 0.7871)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5418

Mcnemar's Test P-Value : 0.5614

Sensitivity: 0.7650

Specificity: 0.7768

Pos Pred Value : 0.7741

Neg Pred Value : 0.7677

Prevalence: 0.5000

Detection Rate: 0.3825

Detection Prevalence: 0.4941 Balanced Accuracy: 0.7709

#### 1.2.2 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Random Forest (Year: 2018 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 513 179 Loss 173 507

Accuracy : 0.7434

95% CI: (0.7195, 0.7664)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.4869

Mcnemar's Test P-Value : 0.7899

Sensitivity: 0.7478 Specificity: 0.7391

Pos Pred Value: 0.7413

Neg Pred Value : 0.7456

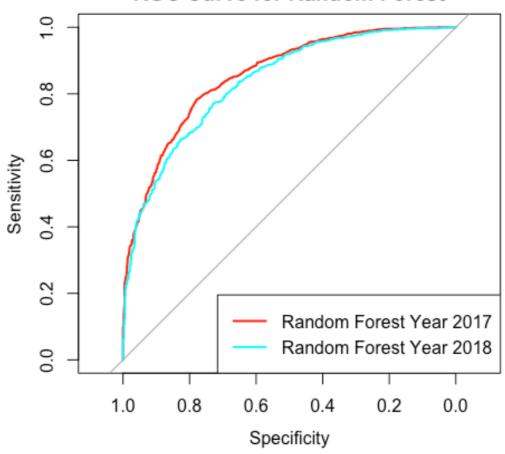
Prevalence : 0.5000 Detection Rate : 0.3739

Detection Prevalence : 0.5044

Balanced Accuracy: 0.7434

#### 1.2.3 ROC of Predict the 2017 and 2018 Competition





#### Random Forest Results:

Year Accuracy Precision Recall F1 AUC Accuracy 2017 0.773265 0.7747819 0.7705047 0.7726374 0.8542561 Accuracy1 2018 0.744898 0.7456140 0.7434402 0.7445255 0.8365424

#### **1.3 SVM**

#### 1.3.1 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Support Vector Machine (Year: 2017 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 998 270 Loss 270 998

Accuracy : 0.7871

95% CI: (0.7706, 0.8029)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5741

Mcnemar's Test P-Value : 1

Sensitivity: 0.7871 Specificity: 0.7871 Pos Pred Value: 0.7871 Neg Pred Value: 0.7871 Prevalence: 0.5000

Detection Rate: 0.3935 Detection Prevalence: 0.5000 Balanced Accuracy: 0.7871

#### 1.3.2 Running Results of Predict the 2018 Competition

[1] "Confusion Matrix for Support Vector Machine (Year: 2018 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 528 158 Loss 158 528

Accuracy : 0.7697

95% CI: (0.7465, 0.7917)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5394

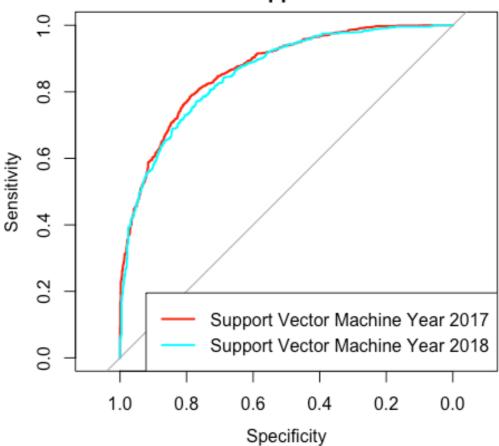
Mcnemar's Test P-Value : 1

Sensitivity: 0.7697 Specificity: 0.7697 Pos Pred Value: 0.7697 Neg Pred Value: 0.7697 Prevalence: 0.5000

Detection Rate: 0.3848
Detection Prevalence: 0.5000
Balanced Accuracy: 0.7697

#### 1.3.3 ROC of Predict the 2017 and 2018 Competition





Support Vector Machine Results:

Year Accuracy Precision Recall F1 AUC Accuracy 2017 0.7866719 0.7868982 0.7862776 0.7865878 0.8667895 Accuracy1 2018 0.7696793 0.7696793 0.7696793 0.7696793 0.8560931

#### 1.4 Naive Bayes

#### 1.4.1 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Naive Bayes (Year: 2017)" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 975 293 Loss 293 975

Accuracy : 0.7689

95% CI: (0.752, 0.7852)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5379

Mcnemar's Test P-Value : 1

Sensitivity: 0.7689

Specificity: 0.7689

Pos Pred Value : 0.7689 Neg Pred Value : 0.7689

Prevalence: 0.5000

Detection Rate: 0.3845

Detection Prevalence: 0.5000

Balanced Accuracy: 0.7689

#### 1.4.2 Running Results of Predict the 2018 Competition

[1] "Confusion Matrix for Naive Bayes (Year: 2018 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 516 170 Loss 170 516

Accuracy : 0.7522

95% CI: (0.7285, 0.7748)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5044

Mcnemar's Test P-Value : 1

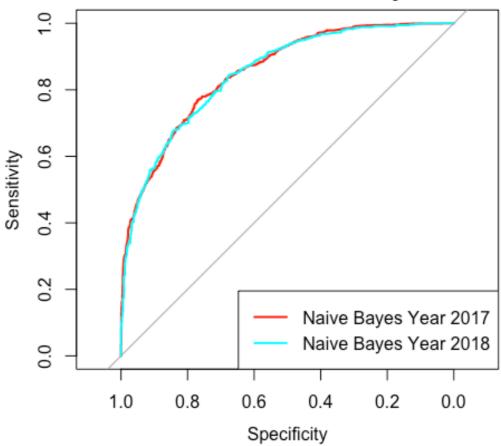
Sensitivity: 0.7522 Specificity: 0.7522 Pos Pred Value: 0.7522 Neg Pred Value: 0.7522 Prevalence: 0.5000

Detection Rate: 0.3761

Detection Prevalence: 0.5000 Balanced Accuracy: 0.7522

#### 1.4.3 ROC of Predict the 2017 and 2018 Competition





Naive Bayes Results:

Year Accuracy Precision Recall F1 AUC Accuracy 2017 0.7689274 0.7689274 0.7689274 0.7689274 0.7689274 0.7689274 0.8533216 Accuracy1 2018 0.7521866 0.7521866 0.7521866 0.7521866 0.8497777

#### 1.5 Neural Network

#### 1.5.1 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Neural Network (Year: 2017)" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 992 266 Loss 276 1002

Accuracy : 0.7863

95% CI: (0.7698, 0.8021)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5726

Mcnemar's Test P-Value: 0.6991

Sensitivity: 0.7823 Specificity: 0.7902 Pos Pred Value: 0.7886 Neg Pred Value: 0.7840

Prevalence: 0.5000

Detection Rate: 0.3912 Detection Prevalence: 0.4961

Balanced Accuracy: 0.7863

#### 1.5.2 Running Results of Predict the 2018 Competition

[1] "Confusion Matrix for Neural Network (Year: 2018 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 528 154 Loss 158 532

Accuracy : 0.7726

95% CI : (0.7495, 0.7945)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa: 0.5452

Mcnemar's Test P-Value: 0.8651

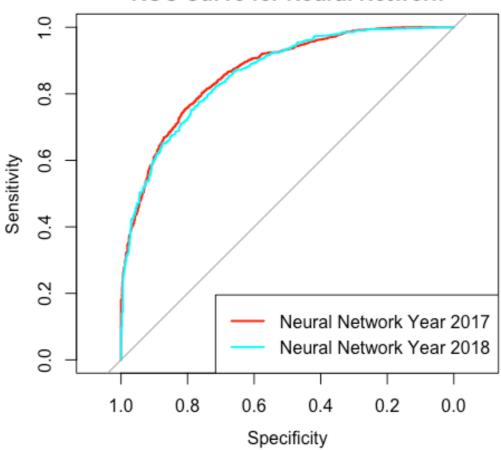
Sensitivity: 0.7697 Specificity: 0.7755 Pos Pred Value: 0.7742 Neg Pred Value: 0.7710 Prevalence: 0.5000

Detection Rate: 0.3848
Detection Prevalence: 0.4971

Balanced Accuracy: 0.7726

#### 1.5.3 ROC of Predict the 2017 and 2018 Competition

## **ROC Curve for Neural Network**



#### Neural Network Results:

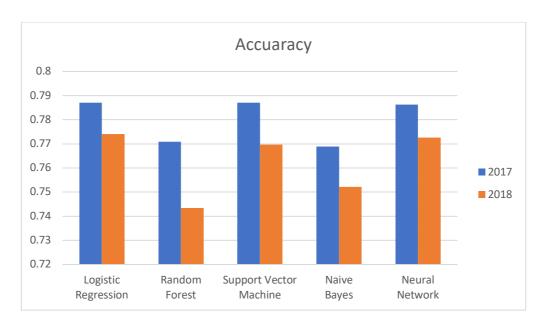
Year Accuracy Precision Recall F1 AUC Accuracy 2017 0.7850946 0.7839749 0.7870662 0.7855175 0.8671826 Accuracy1 2018 0.7660350 0.7641100 0.7696793 0.7668845 0.8624786

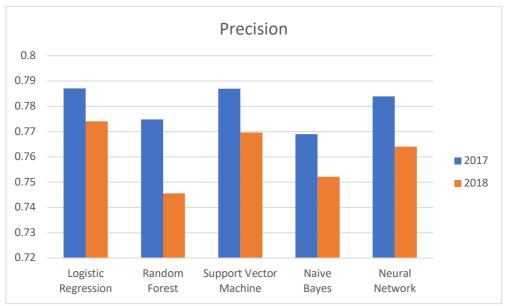
# **2** Comparison Algorithm

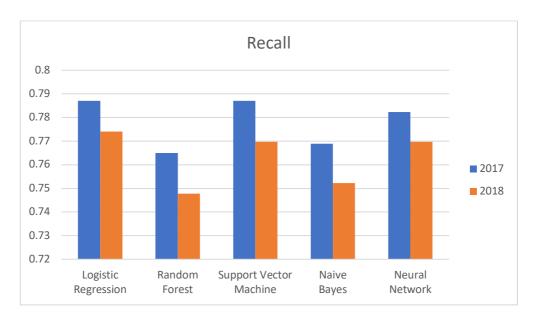
Comparison of five algorithms on Accuracy, Precision, Recall, F1-Score, AUC and ROC curves:

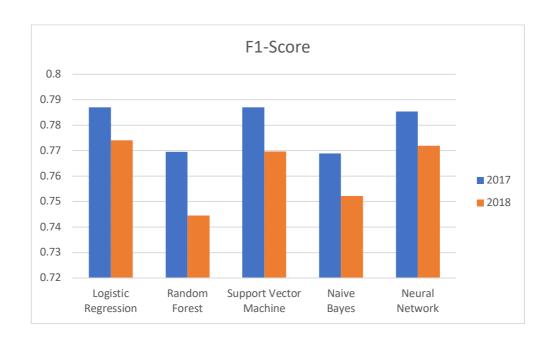
| Year | Algorithm              | Accuracy | Precision | Recall | F1-Score | AUC    |
|------|------------------------|----------|-----------|--------|----------|--------|
| 2017 | Logistic<br>Regression | 0.7871   | 0.7871    | 0.7871 | 0.7871   | 0.8704 |
|      | Random<br>Forest       | 0.7709   | 0.7748    | 0.7650 | 0.7695   | 0.8535 |
|      | SVM                    | 0.7871   | 0.7869    | 0.7871 | 0.7871   | 0.8664 |
|      | Naive<br>Bayes         | 0.7689   | 0.7689    | 0.7689 | 0.7689   | 0.8533 |
|      | Neural<br>Network      | 0.7863   | 0.7840    | 0.7823 | 0.7854   | 0.8671 |

| Year | Algorithm              | Accuracy | Precision | Recall | F1-Score | AUC    |
|------|------------------------|----------|-----------|--------|----------|--------|
| 2018 | Logistic<br>Regression | 0.7741   | 0.7741    | 0.7741 | 0.7741   | 0.8647 |
|      | Random<br>Forest       | 0.7434   | 0.7456    | 0.7478 | 0.7446   | 0.8376 |
|      | SVM                    | 0.7697   | 0.7697    | 0.7697 | 0.7697   | 0.8562 |
|      | Naive<br>Bayes         | 0.7522   | 0.7522    | 0.7522 | 0.7522   | 0.8498 |
|      | Neural<br>Network      | 0.7726   | 0.7641    | 0.7697 | 0.7719   | 0.8604 |

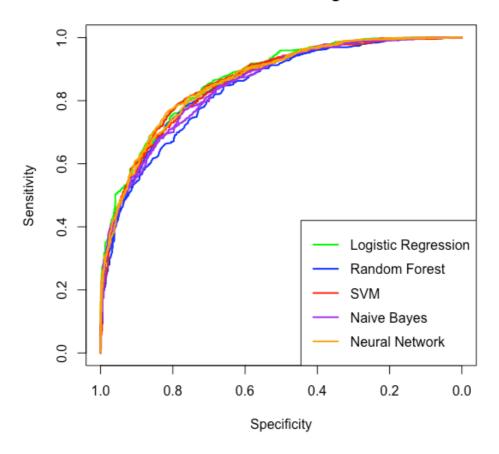


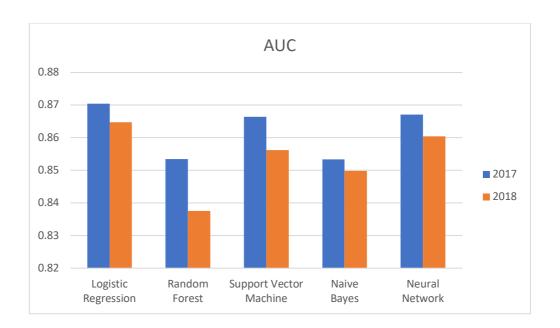






# **ROC Curves for All Algorithms**





# 3 Stacking

# 3.1 Running Results of Predict the 2017 Competition

[1] "Confusion Matrix for Stacking (Year: 2017 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 987 285 Loss 281 983

Accuracy : 0.7768

95% CI: (0.7601, 0.7929)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa : 0.5536

Mcnemar's Test P-Value: 0.8997

Sensitivity: 0.7784 Specificity: 0.7752 Pos Pred Value: 0.7759

Neg Pred Value : 0.7777 Prevalence : 0.5000

Detection Rate: 0.3892

Detection Prevalence : 0.5016 Balanced Accuracy : 0.7768

### 3.2 Running Results of Predict the 2018 Competition

[1] "Confusion Matrix for Stacking (Year: 2018 )" Confusion Matrix and Statistics

Reference Prediction Win Loss Win 518 164 Loss 168 522

Accuracy: 0.758

95% CI: (0.7345, 0.7805)

No Information Rate : 0.5 P-Value [Acc > NIR] : <2e-16

Kappa : 0.516

Mcnemar's Test P-Value: 0.8692

Sensitivity: 0.7551 Specificity: 0.7609 Pos Pred Value: 0.7595

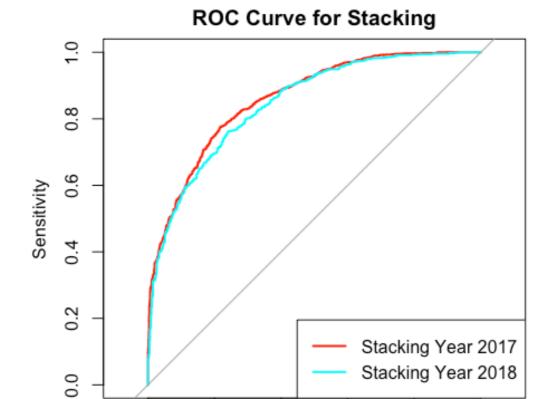
Neg Pred Value : 0.7565

Prevalence : 0.5000 Detection Rate : 0.3776

Detection Prevalence : 0.4971

Balanced Accuracy: 0.7580

# 3.3 Running Results of Predict the 2017 Competition



#### Stacking Results:

1.0

8.0

Year Accuracy Precision Recall F1 AUC Accuracy 2017 0.7803628 0.7810277 0.7791798 0.7801026 0.8602503 Accuracy1 2018 0.7572886 0.7561684 0.7594752 0.7578182 0.8458402

0.6

0.2

0.0

0.4

Specificity

# 4 Compare the integrated algorithm with Random Forest and Naive Bayes

| Year | Algorithm        | Accuracy | Precision | Recall | F1-Score | AUC    |
|------|------------------|----------|-----------|--------|----------|--------|
| 2017 | Random<br>Forest | 0.7709   | 0.7748    | 0.7650 | 0.7695   | 0.8535 |
|      | Naive<br>Bayes   | 0.7689   | 0.7689    | 0.7689 | 0.7689   | 0.8533 |
|      | Stacking         | 0.7776   | 0.7810    | 0.7784 | 0.7778   | 0.8619 |

| Year | Algorithm        | Accuracy | Precision | Recall | F1-Score | AUC    |
|------|------------------|----------|-----------|--------|----------|--------|
| 2018 | Random<br>Forest | 0.7434   | 0.7456    | 0.7478 | 0.7446   | 0.8376 |
|      | Naive<br>Bayes   | 0.7522   | 0.7522    | 0.7522 | 0.7522   | 0.8498 |
|      | Stacking         | 0.7566   | 0.7562    | 0.7595 | 0.7573   | 0.8471 |

