Data Loading

```
In [139]: import warnings
warnings.filterwarnings('ignore')

import pandas as pd
from helpers import *
%matplotlib inline
```

Firstly, let's create our data-frame from our source data. Additionally, we'll transform the Score_home and Score_away columns into our target variable such that:

$$y = \left\{egin{array}{l} -1 \ 0 \ 1 \end{array}
ight.$$

using the helper function score_to_win()

```
In [2]: DATA_SRC = '../Data/PL_site_2006_2018/masterdata.csv'
df = pd.read_csv(DATA_SRC)

# create win/lose label
df['target'] = df[['Score_home', 'Score_away']].apply(score_to_win, axis = 1)
df.sort_values('MatchID', inplace = True)
df.head()
```

Out[2]:

	MatchID	Home_team	Away_team	Score_home	Score_away	Possession_home	Possession
373	5567	Arsenal	Aston Villa	1	1	72.9	
379	5568	Bolton	Spurs	2	0	37.8	
374	5569	Everton	Watford	2	1	47.0	
375	5570	Newcastle	Wigan	2	1	55.3	
376	5571	Portsmouth	Blackburn	3	0	44.3	

5 rows × 39 columns

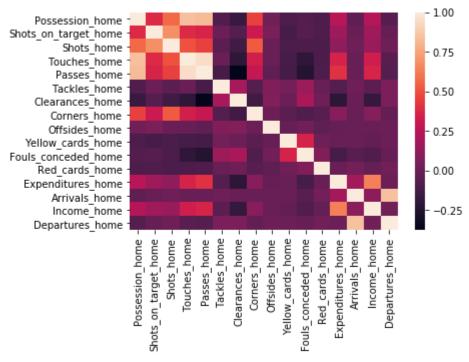
Feature Extraction

Now, we must drop several variables from the above table in order to fit our model. We'll create df_wo to pass in. This leaves us with 24 available features.

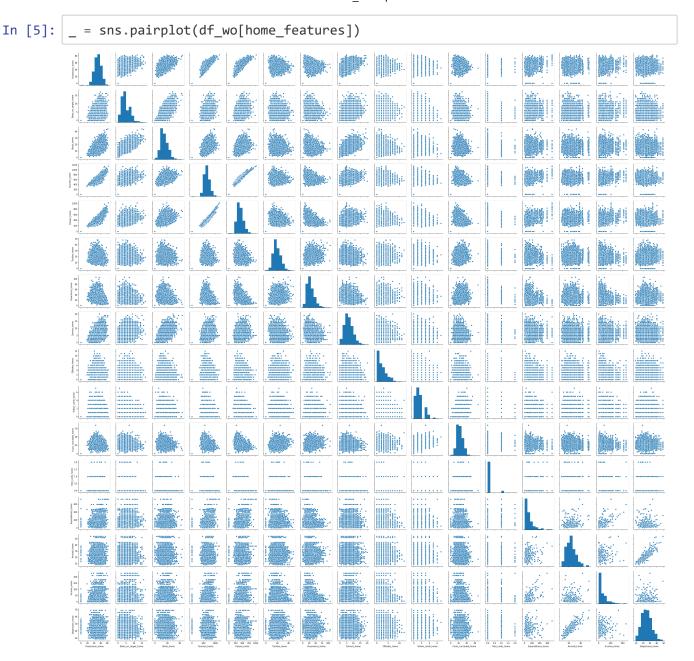
```
df_wo = df.drop(columns = ['target', 'MatchID', 'Home_team', 'Away_team', 'Sco
         re_home', 'Score_away', 'year'])
         print(len(df_wo.columns))
         list(df wo)
         32
Out[3]: ['Possession home',
          'Possession_away',
          'Shots_on_target_home',
          'Shots_on_target_away',
          'Shots_home',
          'Shots_away',
          'Touches home',
          'Touches_away',
          'Passes_home',
          'Passes_away',
          'Tackles_home',
          'Tackles_away',
          'Clearances home',
          'Clearances_away',
          'Corners_home',
          'Corners_away',
          'Offsides_home',
          'Offsides_away',
          'Yellow_cards_home',
          'Yellow_cards_away',
          'Fouls_conceded_home',
          'Fouls_conceded_away',
          'Red_cards_home',
          'Red_cards_away',
          'Expenditures_home',
          'Arrivals_home',
          'Income_home',
          'Departures_home',
          'Expenditures_away',
          'Arrivals_away',
          'Income_away',
          'Departures away']
```

EDA

Correlation



What can we tell about the pairplots?



Variance Inflation

It is likely the case that several of the above variables are collinear. Now, in many models this might not have an effect as the coefficients for one variable will be high while the other will just be nullified. However, based on our correlation analysis it is clear some variables are capturing the same information. For example, possession is highly correlated with touches and passes. This isn't surprising, if a team possesses the ball for long stretches they are likely moving the ball around.

We can use statsmodels.stats.outliers_influence.variance_inflation_factor to perform this analysis in Python.

```
from statsmodels.stats.outliers influence import variance inflation factor
        vifs = []
        for i, feature in enumerate(list(df wo)):
            vif tup = (feature, variance inflation factor(df wo.values, i))
            vifs.append( vif tup )
        vifs
Out[6]: [('Possession home', 431.17404355511786),
         ('Possession_away', 430.16643323876826),
         ('Shots_on_target_home', 8.883291072896263),
          ('Shots_on_target_away', 7.44151459164484),
          ('Shots_home', 22.520041585871265),
          ('Shots_away', 18.837524258895257),
          ('Touches_home', 1679.5076507203844),
          ('Touches_away', 1632.1707715500168),
          ('Passes_home', 866.7726380734396),
          ('Passes away', 832.1405275890884),
          ('Tackles_home', 14.49891835822139),
          ('Tackles_away', 14.866586844166966),
          ('Clearances home', 12.486285927241783),
          ('Clearances_away', 14.771723609087307),
          ('Corners_home', 7.930314726148676),
          ('Corners_away', 6.517295988030291),
          ('Offsides_home', 2.770202203225566),
          ('Offsides_away', 2.6078753284393934),
          ('Yellow_cards_home', 3.0287265948844517),
          ('Yellow_cards_away', 3.5656105737383568),
          ('Fouls_conceded_home', 14.665480991067916),
          ('Fouls conceded away', 14.919611355366138),
          ('Red_cards_home', 1.1170833111416631),
          ('Red_cards_away', 1.1463853596258216),
          ('Expenditures home', 4.630666030931438),
          ('Arrivals_home', 39.8663935636752),
          ('Income home', 3.047397642702544),
          ('Departures_home', 49.718346997633084),
          ('Expenditures_away', 4.5861249050905215),
          ('Arrivals_away', 39.98318427841615),
          ('Income_away', 3.0556014063090178),
          ('Departures away', 50.17336370150825)]
```

These scores are really high. Typically, we'd like to ignore variables with VIF > 5. Clearly, we have a lot of shared information contained in this dataset.

Feature Engineering

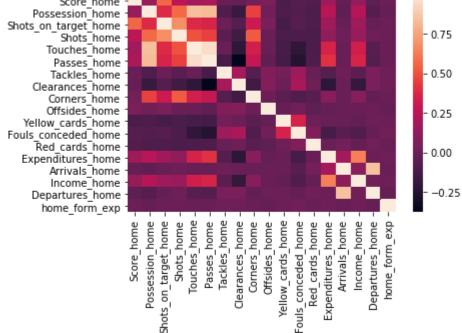
Form

Often, in the sport, commentators and analysts point to a team's form (essentially the recent performance) as being somewhat important in their performance in an individual game. The thinking goes: if this team has played well, they will continue to play well. It is not dissimilar to the concept of momentum, in a way. Here, we'll use an exponential weighting scheme of previous results (where the importance of each game decays as we go further back in time).

```
scores = df[['MatchID', 'Home_team', 'Away_team', 'Score_home', 'Score_away']]
In [7]:
         .values
        gd = gd_vectors(scores)
        away_form_linear = []
        home_form_linear = []
        away_form_exp = []
        home form exp = []
        for game in scores:
            id, home_team, away_team, _, _ = game
            away_form_exp.append( exponential_momentum(id, away_team, gd, alpha = .65)
        )
            home_form_exp.append( exponential_momentum(id, home_team, gd, alpha = .65)
            away form linear.append( linear momentum(id, away team, gd) )
            home_form_linear.append( linear_momentum(id, home_team, gd) )
        df_form = df.copy()
        df form['away form exp'] = pd.Series(away form exp)
        df_form['home_form_exp'] = pd.Series(home_form_exp)
        list(df_form)
```

```
Out[7]: ['MatchID',
          'Home_team',
          'Away_team',
          'Score_home',
          'Score_away',
          'Possession_home',
          'Possession away',
          'Shots_on_target_home',
          'Shots_on_target_away',
          'Shots home',
          'Shots_away',
          'Touches_home',
          'Touches_away',
          'Passes_home',
          'Passes_away',
          'Tackles_home',
          'Tackles_away',
          'Clearances_home',
          'Clearances away',
          'Corners_home',
          'Corners_away',
          'Offsides_home',
          'Offsides_away',
          'Yellow_cards_home',
          'Yellow_cards_away',
          'Fouls_conceded_home',
          'Fouls_conceded_away',
          'Red_cards_home',
          'Red cards away',
          'year',
          'Expenditures_home',
          'Arrivals home',
          'Income_home',
          'Departures_home',
          'Expenditures away',
          'Arrivals_away',
          'Income_away',
          'Departures_away',
          'target',
          'away_form_exp',
          'home form exp']
```

```
In [8]: home_features = [ f for f in list(df_form) if 'home' in f ]
    corr = df_form[home_features].corr()
    _ = sns.heatmap(corr)
Score_home
Possession_home
Shots_on_target_home
Shots_home
Shots_home
```



Unfortunately, given this result it doesn't appear that a team's form is highly correlated with its recent form.

Modeling

```
In [9]: from sklearn.linear_model import LogisticRegression
    from sklearn.neighbors import KNeighborsClassifier
    from sklearn.ensemble import RandomForestClassifier, GradientBoostingClassifie
    r
    from sklearn.model_selection import train_test_split
    from sklearn.preprocessing import StandardScaler
C:\ProgramData\Anaconda3\lib\site-packages\sklearn\ensemble\weight boosting n
```

C:\ProgramData\Anaconda3\lib\site-packages\sklearn\ensemble\weight_boosting.p
y:29: DeprecationWarning: numpy.core.umath_tests is an internal NumPy module
and should not be imported. It will be removed in a future NumPy release.
from numpy.core.umath tests import inner1d

```
In [11]: df_form.drop(columns = ['target', 'MatchID', 'Home_team', 'Away_team',
                                           'Score_home', 'Score_away', 'year'], inplace
         = True)
         X = df wo.values
         X form = df form.values
         y = df['target'].values
         X train, X test, y train, y test = train test split(X, y, test size = .2, rand
         om_state = 42)
         X_train_form, X_test_form, y_train_form, y_test_form = train_test_split(X_form
         , y, test size = .2, random state = 42)
In [12]: sc = StandardScaler()
         X train std = sc.fit transform(X train)
         X test std = sc.transform(X test)
         X train form std = sc.fit transform(X train form)
         X test form std = sc.transform(X test form)
In [13]: for clf in clfs:
             clf.fit(X_train, y_train)
             print(type(clf))
             print("score = ", clf.score(X_test, y_test), "\n")
         <class 'sklearn.linear_model.logistic.LogisticRegression'>
         score = 0.6524122807017544
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.555921052631579
         <class 'sklearn.ensemble.gradient_boosting.GradientBoostingClassifier'>
         score = 0.6337719298245614
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.47478070175438597
In [14]: | #With scaled variables
         for clf in clfs:
             clf.fit(X_train_std, y_train)
             print(type(clf))
             print("score = ", clf.score(X_test_std, y_test), "\n")
         <class 'sklearn.linear model.logistic.LogisticRegression'>
         score = 0.6513157894736842
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.5734649122807017
         <class 'sklearn.ensemble.gradient boosting.GradientBoostingClassifier'>
         score = 0.6326754385964912
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.52083333333333334
```

```
In [15]: for clf in clfs:
             clf.fit(X_train_form, y_train_form)
             print(type(clf))
             print("score = ", clf.score(X_test_form, y_test_form), "\n")
         <class 'sklearn.linear model.logistic.LogisticRegression'>
         score = 0.6491228070175439
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.5471491228070176
         <class 'sklearn.ensemble.gradient boosting.GradientBoostingClassifier'>
         score = 0.6381578947368421
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.4780701754385965
In [16]: #With scaled variables
         for clf in clfs:
             clf.fit(X train form std, y train form)
             print(type(clf))
             print("score = ", clf.score(X_test_form_std, y_test_form), "\n")
         <class 'sklearn.linear_model.logistic.LogisticRegression'>
         score = 0.6535087719298246
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.5844298245614035
         <class 'sklearn.ensemble.gradient_boosting.GradientBoostingClassifier'>
         score = 0.6403508771929824
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.5361842105263158
```

Again, the inclusion of a form variable doesn't appear to make a material difference in our modeling procedure.

Coefficient Investigation

Logistic Regression in particular provides a nice idea of the importance of our variables. Roughly, the larger coefficients suggest a higher importance of that feature. By inspection, we can potential use domain knowledge to drop collinear variables while keeping the best one. I.e. pick between Touches and Passes.

```
In [17]: | for i, feature in enumerate(list(df form)):
             print(feature, ": ", clfs[0].coef_[:,i])
         Possession home : [ 1.46685211 0.32783203 -1.67803501]
         Possession_away : [-1.59882084 -0.33546592 1.80029026]
         Shots on target home: [-0.82475677 -0.47264256 1.11921143]
         Shots on target away : [ 0.9580185 -0.19110054 -0.69265384]
         Shots home: [ 0.14497567  0.07417009 -0.19843088]
         Shots away: [-0.15622931 0.01325057 0.11096368]
         Touches home: [-0.70343919 0.49468001 0.16256425]
         Touches_away : [ 0.81985073 -0.0518745 -0.52652521]
         Passes home : [-1.04071359 -0.9713738
                                                 1.87622939]
         Passes away : [ 1.11676979  0.27092106 -1.45803665]
         Tackles home: [-0.04883463 0.02620391 0.01698064]
         Tackles away : [ 0.14443763 -0.08504439 -0.03112994]
         Clearances home : [-0.58012977 -0.13870185 0.60800326]
         Clearances_away : [ 0.48926653  0.17471796 -0.71839296]
         Corners_home : [-0.0146166
                                      0.01455158 0.03133489]
         Corners away : [ 0.03203055  0.06210273 -0.08769304]
         Offsides home: [-0.08408601 -0.02975609 0.09136751]
         Offsides_away : [ 0.0227071
                                       0.01581962 -0.04542279]
         Yellow cards home : [ 0.07814721  0.0725066  -0.12421422]
         Yellow_cards_away : [-0.11244422 0.09077479 -0.00161545]
         Fouls conceded home : [ 0.03953328  0.02136947 -0.0464865 ]
         Fouls conceded away: [-0.09842859 0.02605062 0.06003678]
         Red cards home : [ 0.28529067 -0.00745095 -0.32041045]
         Red cards away: [-0.26770082 -0.02867525 0.22656866]
         Expenditures home: [-0.29301637 -0.00575682 0.19592658]
         Arrivals home : [-0.03615501 0.0059702
                                                   0.036979661
         Income_home : [-0.079395
                                    -0.02805473 0.1181209 ]
         Departures home : [ 0.22143726 -0.06055198 -0.15377106]
         Expenditures away : [ 0.16190065  0.02269272 -0.17548448]
         Arrivals_away : [ 0.22622012 -0.23105379 0.03142273]
         Income away : [ 0.13398428 -0.0053155 -0.12469467]
         Departures away : [-0.26884947 0.13726319 0.10500493]
         away form exp: [-6.75348564e-02 7.76179083e-06 5.94332850e-02]
         home form exp : [ 0.04888393 -0.02193037 -0.01543042]
```

Reduction of Feature Set with Domain knowledge

What if we drop some variables that are pretty collinear, or even proxies for one another. Perhaps then our models would perform better.

Based on the above, it would appear dropping shots in lieu of shots on target would be beneficial. This is perhaps unsurprising given we could take lots of bad shots, so in a sense we care about the quality of a shot, not just whether it happened. Similarly, possession seems to be more important than touches and passes. It stands to reason that most of the informational content of the touches and passes of a team are contained with the amount of possession they had during the game.

Now, let's re-fit and see if we get any performance gains.

Results

```
X sub = df sub.values
In [19]:
         X train, X test, y train, y test = train test split(X sub, y, test size = .2,
         random state = 42)
         for clf in clfs:
             clf.fit(X_train, y_train)
             print(type(clf))
             print("score = ", clf.score(X test, y test), "\n")
         <class 'sklearn.linear_model.logistic.LogisticRegression'>
         score = 0.6392543859649122
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.581140350877193
         <class 'sklearn.ensemble.gradient boosting.GradientBoostingClassifier'>
         score = 0.6480263157894737
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.4440789473684211
```

Seems pretty sticky.

```
In [20]: | for i, feature in enumerate(list(df_sub)):
             print(feature, ": ", clfs[0].coef_[:,i])
         Shots on target home : [-0.28776
                                             -0.15576186 0.37466749]
         Shots_on_target_away : [ 0.39187507 -0.07009177 -0.29882118]
         Passes home : [ 3.95712859e-04 -6.41247525e-04 4.27952840e-05]
         Passes away : [ 0.00071791 -0.00119974 0.00038194]
         Clearances home : [-0.05170206 -0.00609411 0.04672775]
         Clearances away : [ 0.04273818  0.01536758 -0.05819091]
         Offsides home: [-0.06042658 -0.01465479 0.06172464]
         Offsides_away : [ 0.03577922  0.00283113 -0.03316276]
         Fouls conceded home: [ 0.00893148  0.01131566 -0.01777893]
         Fouls conceded away : [-0.0335454  0.02152197  0.0026745 ]
         Expenditures home: [-0.00525391 -0.00019591 0.00337067]
         Income home: [-0.00056444 -0.00029798 0.00151245]
         Expenditures away : [ 0.00341883 -0.00040176 -0.00309859]
         Income away : [ 0.00229727  0.00043624 -0.00222711]
         away_form_exp : [-0.0524064 -0.00600862 0.04965472]
         home form exp : [ 0.03291854 -0.01756596  0.00355901]
```

Our gains are pretty minimal here.

```
In [21]: | scaler = StandardScaler()
         X scaled = scaler.fit transform(df sub.values)
         X_train, X_test, y_train, y_test = train_test_split(X_scaled, y, test_size = .
         2, random state = 42)
         for clf in clfs:
             clf.fit(X_train, y_train)
             print(type(clf))
             print("score = ", clf.score(X_test, y_test), "\n")
         <class 'sklearn.linear_model.logistic.LogisticRegression'>
         score = 0.6392543859649122
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.5997807017543859
         <class 'sklearn.ensemble.gradient_boosting.GradientBoostingClassifier'>
         score = 0.6469298245614035
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.543859649122807
```

Assessing feature importance with random forests

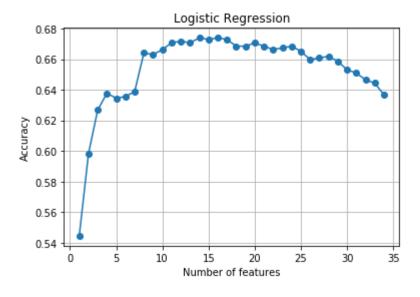
```
In [22]: forest = RandomForestClassifier(n estimators=500,random state=42)
         forest.fit(X train form, y train)
Out[22]: RandomForestClassifier(bootstrap=True, class weight=None, criterion='gini',
                     max_depth=None, max_features='auto', max_leaf_nodes=None,
                     min impurity decrease=0.0, min impurity split=None,
                     min samples leaf=1, min samples split=2,
                     min weight fraction leaf=0.0, n estimators=500, n jobs=1,
                      oob score=False, random state=42, verbose=0, warm start=False)
         features = df_form.columns
In [23]:
         importances = forest.feature importances
         indices = np.argsort(importances)[::-1]
         indices
         for f in range(X train form.shape[1]):
             print("%2d) %-*s %f" % (f + 1, 30, features[indices[f]], importances[indice
         s[f]]))
          1) Shots on target home
                                             0.067018
          2) Clearances away
                                             0.060890
          3) Shots_on_target_away
                                             0.057999
          4) Clearances home
                                             0.046923
          5) Expenditures away
                                             0.035892
          6) Expenditures home
                                             0.035195
          7) Passes away
                                             0.034805
          8) Passes home
                                             0.033784
          9) Touches away
                                             0.033538
         10) away form exp
                                             0.032924
         11) Income away
                                             0.032830
         12) home form exp
                                             0.032207
         13) Income home
                                             0.031685
         14) Touches_home
                                             0.031667
         15) Shots away
                                             0.029152
         16) Shots_home
                                             0.028812
         17) Possession home
                                             0.028223
         18) Possession away
                                             0.028175
         19) Tackles away
                                             0.026489
         20) Tackles home
                                             0.026467
         21) Arrivals away
                                             0.025923
         22) Departures home
                                             0.025422
         23) Departures away
                                             0.025350
         24) Arrivals home
                                             0.025065
         25) Fouls conceded away
                                             0.024197
         26) Fouls conceded home
                                             0.023466
         27) Corners home
                                             0.021468
         28) Corners away
                                             0.021006
         29) Offsides away
                                             0.017676
         30) Offsides home
                                             0.017520
         31) Yellow_cards_home
                                             0.015484
         32) Yellow cards away
                                             0.014718
         33) Red cards home
                                             0.004923
         34) Red_cards_away
                                             0.003104
```

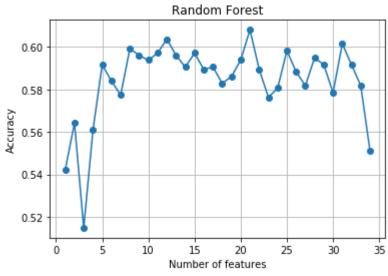
Feature selection with Sequential Backward Selection (SBS)

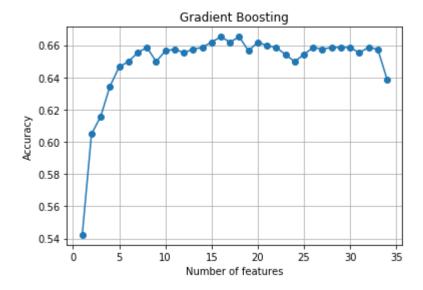
```
from SBS import *
In [24]:
In [28]: | lr = LogisticRegression()
         rf = RandomForestClassifier()
         gb = GradientBoostingClassifier()
         knn = KNeighborsClassifier()
         clf_labels = ['Logistic Regression', 'Random Forest', 'Gradient Boosting', 'KN
         N']
         all_clf = [lr, rf, gb, knn]
         for label, clf in zip(clf labels, all clf):
             print(label, clf)
         Logistic Regression LogisticRegression(C=1.0, class_weight=None, dual=False,
         fit intercept=True,
                   intercept_scaling=1, max_iter=100, multi_class='ovr', n_jobs=1,
                   penalty='12', random_state=None, solver='liblinear', tol=0.0001,
                   verbose=0, warm start=False)
         Random Forest RandomForestClassifier(bootstrap=True, class weight=None, crite
         rion='gini',
                     max depth=None, max features='auto', max leaf nodes=None,
                     min_impurity_decrease=0.0, min_impurity_split=None,
                     min_samples_leaf=1, min_samples_split=2,
                     min weight fraction leaf=0.0, n estimators=10, n jobs=1,
                     oob score=False, random state=None, verbose=0,
                     warm start=False)
         Gradient Boosting GradientBoostingClassifier(criterion='friedman mse', init=N
         one,
                       learning rate=0.1, loss='deviance', max depth=3,
                       max features=None, max_leaf_nodes=None,
                       min impurity decrease=0.0, min impurity split=None,
                       min samples leaf=1, min samples split=2,
                       min_weight_fraction_leaf=0.0, n_estimators=100,
                       presort='auto', random state=None, subsample=1.0, verbose=0,
                       warm start=False)
         KNN KNeighborsClassifier(algorithm='auto', leaf size=30, metric='minkowski',
                    metric params=None, n jobs=1, n neighbors=5, p=2,
                    weights='uniform')
In [30]: k feat = {key: None for key in clf labels}
         sbs = {key: None for key in clf labels}
         sbs
Out[30]: {'Logistic Regression': None,
           'Random Forest': None,
          'Gradient Boosting': None,
           'KNN': None}
```

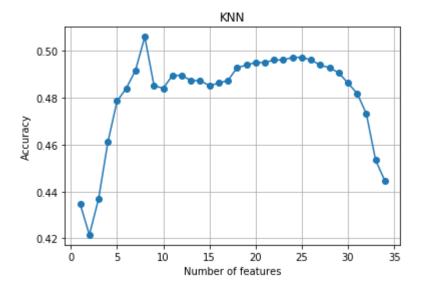
```
In [31]: #Note: this step will take 10 minutes to run!
import matplotlib.pyplot as plt

for label, clf in zip(clf_labels, all_clf):
    sbs[label] = SBS(clf,k_features=1)
    sbs[label].fit(X_train_form,y_train)
    k_feat[label] = [len(k) for k in sbs[label].subsets_]
    plt.plot(k_feat[label], sbs[label].scores_, marker='o')
    #plt.ylim([0.3, 1.02])
    plt.title(label)
    plt.ylabel('Accuracy')
    plt.xlabel('Number of features')
    plt.grid()
    plt.show()
```









Results

With Logistic regression, the optimum number of features is 14 With Random Forest, the optimum number of features is 21 With Gradient Boosting, the optimum number of features is 16 With KNN, the optimum number of features is 8

```
In [39]: lr_features = list(sbs['Logistic Regression'].subsets_[20])
for idx, i in enumerate(lr_features):
    print(idx,features[i])
```

- 0 Possession_home
- 1 Possession_away
- 2 Shots_on_target_home
- 3 Shots_on_target_away
- 4 Shots home
- 5 Passes home
- 6 Passes_away
- 7 Tackles away
- 8 Clearances_home
- 9 Clearances_away
- 10 Fouls conceded away
- 11 Arrivals_home
- 12 Expenditures_away
- 13 Departures_away

```
rf_features = list(sbs['Random Forest'].subsets_[13])
In [40]:
         for idx, i in enumerate(rf_features):
             print(idx,features[i])
         0 Possession_home
         1 Shots_on_target_home
         2 Shots_on_target_away
         3 Shots_home
         4 Shots away
         5 Touches home
         6 Passes_home
         7 Tackles home
         8 Tackles away
         9 Clearances home
         10 Clearances away
         11 Corners home
         12 Offsides_home
         13 Offsides_away
         14 Yellow cards home
         15 Red cards home
         16 Income_home
         17 Departures home
         18 Arrivals_away
         19 Income away
         20 away form exp
         gb_features = list(sbs['Gradient Boosting'].subsets_[18])
In [41]:
         for idx, i in enumerate(gb features):
             print(idx,features[i])
         0 Possession home
         1 Shots on target home
         2 Shots on target away
         3 Shots_home
         4 Touches_home
         5 Passes away
         6 Tackles home
         7 Clearances home
         8 Clearances away
         9 Corners_home
         10 Offsides_home
         11 Yellow cards home
         12 Fouls conceded away
         13 Departures home
         14 Income away
         15 Departures_away
```

Checking the performance of the selected features

It seems like using the selected features can only slighyly improve test accuracy for our classifiers

```
In [50]: for clf in clfs:
             clf.fit(X_train_form, y_train_form)
             print(type(clf))
             print("score = ", clf.score(X_test_form, y_test_form), "\n")
         <class 'sklearn.linear_model.logistic.LogisticRegression'>
         score = 0.6491228070175439
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.5603070175438597
         <class 'sklearn.ensemble.gradient boosting.GradientBoostingClassifier'>
         score = 0.6381578947368421
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.4780701754385965
In [57]:
        lr.fit(X_train_form[:, lr_features], y_train_form)
         print('Train accuracy:', lr.score(X train form[:, lr features], y train form))
         print('Test accuracy:', lr.score(X_test_form[:, lr_features], y_test_form))
         Train accuracy: 0.634742041712404
         Test accuracy: 0.6491228070175439
         rf.fit(X train form[:, rf features], y train form)
In [58]:
         print('Train accuracy:', rf.score(X_train_form[:, rf_features], y_train_form))
         print('Test accuracy:', rf.score(X test form[:, rf features], y test form))
         Train accuracy: 0.9887486278814489
         Test accuracy: 0.5745614035087719
```

```
In [59]: gb.fit(X_train_form[:, gb_features], y_train_form)
    print('Train accuracy:', gb.score(X_train_form[:, gb_features], y_train_form))
    print('Test accuracy:', gb.score(X_test_form[:, gb_features], y_test_form))

Train accuracy: 0.7280461031833151
    Test accuracy: 0.6282894736842105

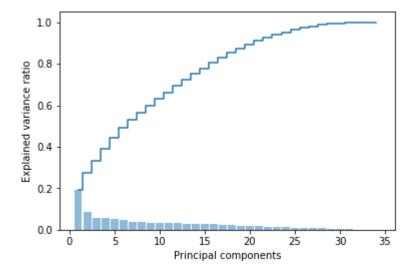
In [60]: knn.fit(X_train_form[:, knn_features], y_train_form)
    print('Train accuracy:', knn.score(X_train_form[:, knn_features], y_train_form
    ))
    print('Test accuracy:', knn.score(X_test_form[:, knn_features], y_test_form))

Train accuracy: 0.6501097694840834
    Test accuracy: 0.4923245614035088
```

Feature extraction with PCA

```
In [62]:
         from PlotDecisionRegions import *
         from sklearn.decomposition import PCA
In [84]: pca = PCA()
         X train pca = pca.fit transform(X train form std)
         X_test_pca = pca.transform(X_test_form_std)
         pca.explained_variance_ratio_
Out[84]: array([1.90051548e-01, 8.42602524e-02, 5.92916424e-02, 5.54176605e-02,
                5.38486592e-02, 4.78191677e-02, 3.82987175e-02, 3.61119647e-02,
                3.38465058e-02, 3.21348665e-02, 3.06778587e-02, 3.04625531e-02,
                2.96128972e-02, 2.87530697e-02, 2.80793775e-02, 2.63943405e-02,
                2.55189946e-02, 2.20284005e-02, 2.05100533e-02, 1.94503850e-02,
                1.71861293e-02, 1.58306474e-02, 1.46513254e-02, 1.20391510e-02,
                1.09544785e-02, 1.02649394e-02, 7.58287578e-03, 7.32675201e-03,
                3.84623164e-03, 3.62507051e-03, 2.36356640e-03, 1.08327050e-03,
                5.24398720e-04, 1.52248982e-04])
```

```
In [67]: plt.bar(range(1, 35), pca.explained_variance_ratio_, alpha=0.5, align='center'
)
    plt.step(range(1, 35), np.cumsum(pca.explained_variance_ratio_), where='mid')
    plt.ylabel('Explained variance ratio')
    plt.xlabel('Principal components')
    plt.show()
```



Results

Looks like 15 components could explain 80% of the variance in our data. However, using the PCA transformed data does not improve performance of our classifiers (except for KNN - slightly)

Feature extraction with LDA

```
In [91]: | from sklearn.discriminant_analysis import LinearDiscriminantAnalysis as LDA
         lda = LDA(n components=2)
         X_train_lda = lda.fit_transform(X_train_form, y_train_form)
         X test lda = lda.transform(X test form)
         for clf in clfs:
             clf.fit(X_train_lda, y_train_form)
             print(type(clf))
             print("score = ", clf.score(X_test_lda, y_test_form), "\n")
         <class 'sklearn.linear_model.logistic.LogisticRegression'>
         score = 0.6578947368421053
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.5888157894736842
         <class 'sklearn.ensemble.gradient_boosting.GradientBoostingClassifier'>
         score = 0.6282894736842105
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.581140350877193
```

Results

Except for KNN, which sees a great improvement (0.47 -> 0.58), using the LDA transformed data also doesn't improve performance of our classifiers very much

Feature extraction with KPCA

```
In [92]: from sklearn.decomposition import KernelPCA
         kpca = KernelPCA(n components=2, kernel='rbf', gamma=15)
         X train kpca = kpca.fit transform(X train form)
         X test kpca = kpca.transform(X test form)
         for clf in clfs:
             clf.fit(X_train_kpca, y_train_form)
             print(type(clf))
             print("score = ", clf.score(X test kpca, y test form), "\n")
         <class 'sklearn.linear model.logistic.LogisticRegression'>
         score = 0.4649122807017544
         <class 'sklearn.ensemble.forest.RandomForestClassifier'>
         score = 0.31030701754385964
         <class 'sklearn.ensemble.gradient boosting.GradientBoostingClassifier'>
         score = 0.4649122807017544
         <class 'sklearn.neighbors.classification.KNeighborsClassifier'>
         score = 0.22478070175438597
```

Results

Surprisingly, using KPCA transformed data decreases our classifiers performance a lot

Ensemble Model

```
In [136]: from sklearn.model_selection import cross_val_score
    from sklearn.ensemble import VotingClassifier

for label, clf in zip(clf_labels, all_clf):
        scores = cross_val_score(estimator=clf, X = X_train_form, y = y_train_form
        , cv = 10, scoring = 'accuracy')
            print("Accuracy: %0.2f (+/- %0.2f) [%s]" % (scores.mean(), scores.std(), 1 abel))

Accuracy: 0.64 (+/- 0.02) [Logistic Regression]
        Accuracy: 0.56 (+/- 0.02) [Random Forest]
        Accuracy: 0.62 (+/- 0.01) [Gradient Boosting]
        Accuracy: 0.44 (+/- 0.03) [KNN]
```

Results

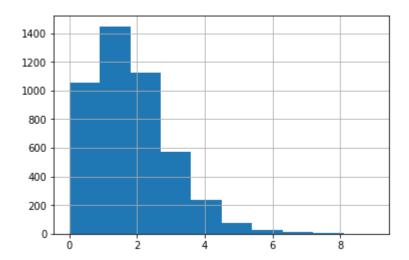
Ensemble model doesn't improve the result much compare to individual classifiers

Form Reconsidered & Expected Goals

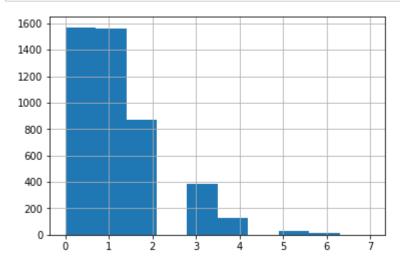
What if we consider that goal-scoring is just part of the picture as far as recent performance is concerned. After all, there is a bit of luck included in scoring goals. Of course, this is ultimately what we're interested in, but given that we have more features that just goals scored available, perhaps we should use them.

We'll assume that the goals scored in each game is, in some sense, a function of a team's statistical performance over a recent window. That is, our X input is a concatenation of multiple games. We can, then also provide an indicator variable as to whether they are playing home/away. This, now, becomes a regression problem, where our target variable is the actual score.

```
In [141]: _ = df.Score_home.hist()
```







Melted DataFrame

In order to perform this analysis, firstly we must melt out our above dataframe such that one row signifies a team's performance in an individual game.

```
In [143]: df.drop(columns = features_to_drop, inplace = True)
    print(list(df))
```

['MatchID', 'Home_team', 'Away_team', 'Score_home', 'Score_away', 'Shots_on_t arget_home', 'Shots_on_target_away', 'Passes_home', 'Passes_away', 'Clearance s_home', 'Clearances_away', 'Offsides_home', 'Offsides_away', 'Fouls_conceded_home', 'Fouls_conceded_away', 'year', 'Expenditures_home', 'Income_home', 'Expenditures away', 'Income away', 'target']

In [144]:

```
'home' in al
           away attributes = ['MatchID', 'Away team', 'year'] + [a for a in list(df) if
           'away' in a]
           print(home attributes, '\n')
           print(away attributes)
           ['MatchID', 'Home team', 'year', 'Score home', 'Shots on target home', 'Passe
           s_home', 'Clearances_home', 'Offsides_home', 'Fouls_conceded_home', 'Expendit
           ures_home', 'Income_home']
           ['MatchID', 'Away_team', 'year', 'Score_away', 'Shots_on_target_away', 'Passe
           s_away', 'Clearances_away', 'Offsides_away', 'Fouls_conceded_away', 'Expendit
           ures_away', 'Income_away']
In [145]: melted = []
           for , row in df.iterrows():
               home_team = [row[attr] for attr in away_attributes] + [1]
               away team = [row[attr] for attr in home attributes] + [0]
               melted.append(home team)
               melted.append(away team)
           print(melted[0])
           [5567, 'Aston Villa', 2007, 1, 3, 232, 51, 6, 19, 28.16, 2.08, 1]
          features = ['MatchID', 'Team', 'year'] + [a.split(' ')[0] for a in list(df) if
In [146]:
           'home' in a] + ['IsHome']
           print(features)
           ['MatchID', 'Team', 'year', 'Score', 'Shots', 'Passes', 'Clearances', 'Offsid
           es', 'Fouls', 'Expenditures', 'Income', 'IsHome']
In [147]:
           melted df = pd.DataFrame(melted, columns = features)
           melted df.head()
Out[147]:
              MatchID
                        Team year Score Shots Passes Clearances Offsides Fouls Expenditures In
                        Aston
           0
                 5567
                             2007
                                                                       6
                                      1
                                             3
                                                  232
                                                              51
                                                                            19
                                                                                      28.16
                         Villa
           1
                 5567
                      Arsenal 2007
                                      1
                                             7
                                                  631
                                                              14
                                                                       2
                                                                            10
                                                                                      17.10
           2
                                             2
                 5568
                       Spurs 2007
                                                  427
                                                              43
                                                                       1
                                                                            22
                                                                                      69.54
           3
                 5568
                       Bolton 2007
                                      2
                                             4
                                                              20
                                                                       3
                                                                            22
                                                                                      19.38
                                                  243
                 5569 Watford 2007
                                      1
                                             7
                                                              32
                                                                       1
                                                                                      11.97
                                                  321
                                                                            15
```

home attributes = ['MatchID', 'Home team', 'year'] + [a for a in list(df) if

Now, we can run our regression problem where our target variable is the goals scored by each team. We could also consider it a multi-class classification problem, but now we have some further flexibility.

```
In [148]: from sklearn.linear model import Lasso, Ridge, BayesianRidge, LinearRegression
          regression clfs = [LogisticRegression(), RandomForestClassifier(),
                              Lasso(), Ridge(), BayesianRidge(), LinearRegression()]
In [149]:
          scaler = StandardScaler()
          # drop variables that are proxies for target
          melted df wo = melted df.drop(columns = ['MatchID', 'Team', 'year'])
          print(list(melted_df_wo))
          X = melted df wo.drop(columns = ['Score']).values
          X scaled = scaler.fit_transform(X)
          y = melted df['Score'].values
          X_train, X_test, y_train, y_test = train_test_split(X_scaled, y, test_size = .
          2, random state = 42)
          ['Score', 'Shots', 'Passes', 'Clearances', 'Offsides', 'Fouls', 'Expenditure
          s', 'Income', 'IsHome']
In [150]: # build regression model for goals within a game (omit most recent year which
           we'll use for simulation)
          list(melted_df)
Out[150]: ['MatchID',
            'Team',
           'year',
            'Score',
           'Shots',
           'Passes',
           'Clearances',
           'Offsides',
           'Fouls',
           'Expenditures',
           'Income',
           'IsHome']
```

```
In [151]: from sklearn.metrics import mean squared error
          for clf in regression clfs:
              clf.fit(X train, y train)
              print(type(clf))
              y_pred = clf.predict(X_test)
              print("rmse = ", mean squared error(y test, y pred) ** .5)
          <class 'sklearn.linear model.logistic.LogisticRegression'>
          rmse = 1.2210442191785065
          <class 'sklearn.ensemble.forest.RandomForestClassifier'>
          rmse = 1.3321214093540656
          <class 'sklearn.linear model.coordinate descent.Lasso'>
          rmse = 1.282620230552026
          <class 'sklearn.linear_model.ridge.Ridge'>
          rmse = 1.0336779262090081
          <class 'sklearn.linear model.bayes.BayesianRidge'>
          rmse = 1.0337730287770233
          <class 'sklearn.linear model.base.LinearRegression'>
          rmse = 1.033672021626754
```

The error here is pretty crummy, but at the very least we can perhaps try to use some linear regression methods in order to build out an expected goals model. In order to perform a season-long simulation, however, we also have to treat our game-level statistics as outputs of a function.

Season Simulation

Given that we've already argued previous form is an indicator of a team's performance. We'll use the game statistics dervied from the past 10 games as an input vector, along with the home/away indicator to predict the set of game-level statistics we have decided to use. Which is

```
['Shots_on_target', 'Passes', 'Clearances', 'Offsides', 'Fouls', 'Expenditures', 'I ncome', 'IsHome']
```

Note, in order to do this we have to construct a vector of the past 10 games for each team going into a game.

```
In [154]: #expected goals model
          def build exp goals(df, clf):
              X = df[df.year < 2018].drop(columns = ['MatchID', 'Team', 'year', 'Score'</pre>
          ]).values
              y = df[df.year < 2018].Score.values
              clf.fit(X, y)
              return clf
In [155]: goal model = build exp goals(melted df, BayesianRidge())
In [156]: | def build_stat_model(df, clf, feature = 'Score'):
              teams = df[df.year == 2018].Team.unique()
              X_as_list, y_as_list = [], []
              for team in teams:
                  team df = df[df.Team == team]
                  fit df = team df[team df.year != 2018].drop(columns = ['MatchID', 'Tea
          m', 'year', feature])
                  for i in range(0, team_df.shape[0] - WINDOW - 1):
                       X vec = fit df.iloc[i:i + WINDOW].values.flatten()
                       if X_vec.shape[0] == 80: # must have ten games of 8 features
                           # TODO: need to add indicator of current game isHome
                           X as list.append(X vec)
                           y as list.append(team df[feature].values[i + WINDOW + 1])
              # convert to vectors for model input
              X = np.vstack(X as list)
              y = np.array(y_as_list)
              clf.fit(X, y)
              return clf
In [157]: # now we can build a model for each individual statistic
          from sklearn.tree import DecisionTreeRegressor
          from sklearn.ensemble import AdaBoostRegressor, RandomForestRegressor, Gradien
          tBoostingRegressor
          model_map = {'Shots': LinearRegression(),
                        'Passes': Ridge(),
                        'Clearances': GradientBoostingRegressor(),
                        'Offsides': Ridge(),
                        'Fouls': GradientBoostingRegressor()}
          for feature, clf in model map.items():
              model map[feature] = build stat model(melted df, clf, feature)
```

Now we'll use these models to determine a confidence bound for each statistic of an individual game. We can let this simulation run for the entire season, thus finding one potential "path" as it were that the season could go. Then, we'll run this numerous times. Averaging the resultant tables at the end should yield something (hopefully) approximating the actual league table.

```
In [158]: # now for each game in 2018 we have to simulate the match statistics & the res
          ultant expected goals
          # recall we're using 10 games of history
          # so we'll start with the 2017 games and append each game in 2018 one-by-one
          simulated df = melted df[melted df.year == 2017]
          simulated_df.head()
          print(simulated df.Team.unique())
          ['Liverpool' 'Arsenal' 'Man Utd' 'Bournemouth' 'Swansea' 'Burnley'
            'West Ham' 'Chelsea' 'West Brom' 'Crystal Palace' 'Spurs' 'Everton'
           'Leicester' 'Hull' 'Sunderland' 'Man City' 'Stoke' 'Middlesbrough'
           'Watford' 'Southampton']
In [159]: | st_dev_map = { feature: np.std(melted_df[feature]) for feature in model_map.ke
          ys()}
          # np.std(melted df['Shots'])
          print(st_dev_map)
          {'Shots': 2.546931901038951, 'Passes': 115.36831591439368, 'Clearances': 14.8
          42825213227503, 'Offsides': 1.8304938875131618, 'Fouls': 3.8904622989576176}
```

```
In [160]: import random
          def fit game(game, df, clf map, goal model):
              # there is one caveat here, given relegation we need to proxy the newly pr
          omoted teams
              # of ['Brighton', 'Huddersfield', 'Newcastle']
              # with ones relegated in 2017 => ['Hull', 'Middlesbrough', 'Sunderland']
              relegated = ['Hull', 'Middlesbrough', 'Sunderland']
              # find team's previous results pull out last 10 games and vectorize
              team df = df[df.Team == game.Team]
              if team_df.shape[0] < 10: # newly promoted team at beginning of simulation</pre>
                   relegated_df = df[(df.Team == relegated[0]) | (df.Team == relegated[1
          ]) | (df.Team == relegated[2])]
                  team df = pd.concat([relegated df, team df])
              new row = {'MatchID': game.MatchID, 'Team': game.Team, 'year': game.year,
          'Score': None, 'Shots': None,
                          'Passes': None, 'Clearances': None, 'Offsides': None, 'Fouls':
          None,
                          'Expenditures': game.Expenditures, 'Income': game.Income, 'IsHo
          me': game.IsHome}
              for feature in clf map.keys():
                  X = team df.tail(WINDOW).drop(columns = ['MatchID', 'Team', 'year', fe
          ature]).values.flatten().reshape(1,-1)
                  # add randomness feature (i.e. sample from the confidence interval)
                  random noise = st dev map[feature] * np.random.normal()
                  new row[feature] = max(int(clf map[feature].predict(X)[0] + random noi
          se), 0)
              goal_features = ['Shots', 'Passes', 'Clearances', 'Offsides', 'Fouls', 'Ex
          penditures', 'Income', 'IsHome']
              X score as list = [ new row[feature] for feature in goal features ]
              # calculate expected goals
              X score = np.array(X score as list).reshape(1, -1)
              new_row['Score'] = int(goal_model.predict(X_score)[0])
              return new row
```

Out[161]:

	MatchID	Team	year	Expenditures	Income	IsHome
8352	22342	Leicester	2018	100.14	54.61	1
8353	22342	Arsenal	2018	174.25	178.07	0
8354	22343	Man City	2018	361.95	104.14	1
8355	22343	Brighton	2018	72.39	0.00	0
8356	22344	Burnley	2018	40.74	57.00	1

```
In [162]:
          # now we'll use this dataframe to generate all the results
          for row in season df.iterrows():
               game = row[1]
               simulated result = fit game(game, simulated df, model map, goal model)
               simulated df = simulated df.append(simulated result, ignore index = True)
          print(simulated df.tail())
                                                  Shots
                                                          Passes
                                                                              Offsides
                MatchID
                                     year
                                           Score
                                                                  Clearances
                               Team
          1513
                   22719
                            Swansea
                                     2018
                                               1
                                                      6
                                                             262
                                                                          36
                                                                                      1
          1514
                   22720
                          Leicester
                                     2018
                                               2
                                                      8
                                                             389
                                                                          30
                                                                                      0
                                               2
                                                      7
                                                                          23
          1515
                   22720
                              Spurs
                                     2018
                                                             586
                                                                                      0
                                                                           9
          1516
                   22721
                            Everton
                                     2018
                                               1
                                                      6
                                                             494
                                                                                      0
                                                                                      0
          1517
                   22721
                           West Ham 2018
                                               0
                                                       3
                                                             340
                                                                           6
                Fouls Expenditures Income
                                              IsHome
          1513
                               83.66
                                       92.45
                   10
                              100.14
          1514
                    17
                                       54.61
                                                   1
          1515
                    8
                              138.51 118.33
                                                   0
          1516
                                                    1
                   10
                              231.65
                                     144.19
          1517
                    20
                               64.75
                                       78.69
In [163]:
          def get_team_points(df):
               year_df = df[df.year == 2018]
               point dict = { team: [] for team in year df.Team.unique() }
               match ids = year df.MatchID.unique()
               for match id in match ids:
                   game = year df[year df.MatchID == match id]
                   result = game[['Team', 'Score']].values
                   if result[0][1] == result[1][1]:
                       point dict[result[0][0]].append(1)
                       point dict[result[1][0]].append(1)
                   elif result[0][1] > result[1][1]:
                       point dict[result[0][0]].append(3)
                       point_dict[result[1][0]].append(0)
                   else:
                       point dict[result[0][0]].append(0)
                       point dict[result[1][0]].append(3)
               table = []
               for team, point list in point dict.items():
                   table.append( (team, sum(point_list)) )
               return table
```

```
In [164]: | points = get team points(simulated df)
          sorted( points, key = lambda x: -x[1])
Out[164]: [('Man City', 76),
           ('Chelsea', 74),
            ('Everton', 72),
            ('Spurs', 69),
            ('Arsenal', 64),
            ('Liverpool', 63),
            ('Newcastle', 56),
            ('Leicester', 53),
            ('Swansea', 52),
            ('Man Utd', 49),
            ('West Brom', 47),
            ('Crystal Palace', 41),
            ('Stoke', 41),
            ('Southampton', 41),
            ('Brighton', 40),
            ('Bournemouth', 40),
            ('West Ham', 37),
            ('Huddersfield', 36),
            ('Watford', 35),
           ('Burnley', 26)]
In [165]:
          def run_simulations(df, runs, model_map, goal_model):
               season df = df[df.year == 2018].drop(columns = list(model map.keys()) + [
           'Score'])
               base df = df[df.year == 2017]
               season_point_totals = { team: [] for team in season_df.Team.unique() } # L
          ist of simulation results
               for run in range(runs):
                   # reset simulation df
                   run_df = base_df.copy()
                   # run simulation
                   for row in season df.iterrows():
                       game = row[1]
                       simulated result = fit game(game, run df, model map, goal model)
                       run df = run df.append(simulated result, ignore index = True)
                   # add season result to simulation results
                   simulated table = get team points(run df)
                   for points in simulated table:
                       season_point_totals[points[0]].append(points[1])
               return [ (team, sum(point_totals)/len(point_totals)) for team, point_total
          s in season_point_totals.items() ]
```

```
In [166]: RUNS = 20
           avg_table = run_simulations(melted_df, RUNS, model_map, goal_model)
           sorted(avg_table, key = lambda x: -x[1])
Out[166]: [('Man City', 82.75),
            ('Chelsea', 78.5),
            ('Liverpool', 63.95),
            ('Everton', 63.8),
            ('Arsenal', 63.05),
            ('Spurs', 62.3),
            ('Man Utd', 59.85),
            ('Swansea', 46.75),
            ('Southampton', 45.05),
            ('Burnley', 43.65),
            ('Bournemouth', 43.35),
            ('Watford', 42.9),
            ('Leicester', 42.85),
            ('West Ham', 41.45),
            ('Stoke', 39.8),
            ('Crystal Palace', 37.55),
            ('Brighton', 37.2),
            ('Huddersfield', 36.75),
            ('Newcastle', 36.0),
            ('West Brom', 35.45)]
 In [ ]:
```