```
11 11 11
OL Causal Cascade - Enhanced Intelligence Framework
Combining NFL-specific modeling with cross-domain validation
import pandas as pd
import numpy as np
from abc import ABC, abstractmethod
from typing import Dict, List, Tuple, Any, Optional
from dataclasses import dataclass
from enum import Enum
import logging
# Configure logging for validation tracking
logging.basicConfig(level=logging.INFO)
logger = logging.getLogger( name )
class Domain(Enum):
   NFL = "nfl"
   NBA = "nba"
   HEALTHCARE = "healthcare"
   ECONOMICS = "economics"
  VALIDATION = "validation"
@dataclass
class ValidationDataset:
   name: str
   df: pd.DataFrame
   ground truth effect: float
   treatment var: str
  outcome var: str
 confounders: List[str]
   domain: Domain
@dataclass
class CausalValidationResult:
```

```
class CausalValidationResult:
    dataset_name: str
    estimated_effect: float
    ground_truth: float
    absolute_error: float
    relative_error: float
```

```
confidence interval: Tuple[float, float]
   passed validation: bool
 execution time: float
class CausalIntelligenceEngine (ABC):
"""Abstract base class for domain-agnostic causal
inference"""
def init (self, domain: Domain):
  self.domain = domain
  self.validation results: List[CausalValidationResult] =
@abstractmethod
def construct dag(self, data: pd.DataFrame) -> Dict[str,
      """Build domain-specific DAG structure"""
       pass
 @abstractmethod
def estimate treatment effects (self, data: pd.DataFrame,
                              treatment: str, outcome: str)
-> Dict[str, float]:
  """Estimate causal effects using domain-appropriate
methods"""
pass
@abstractmethod
def identify confounders(self, data: pd.DataFrame) ->
List[str]:
"""Domain-specific confounder identification"""
pass
class CausalFrameworkValidator:
"""Validates causal inference methodology across known
datasets"""
def init (self, engine: CausalIntelligenceEngine):
  self.engine = engine
       self.validation threshold = 0.05 # 5% error tolerance
       self.results: List[CausalValidationResult] = []
```

```
def create synthetic datasets(self) ->
List[ValidationDataset]:
   """Generate synthetic datasets with known causal
effects"""
 datasets = []
     # Synthetic Dataset 1: Simple Treatment Effect
      np.random.seed(42)
     n = 1000
     # Confounders
       X1 = np.random.normal(0, 1, n)
       X2 = np.random.normal(0, 1, n)
        # Treatment assignment (confounded)
        treatment prob = \frac{1}{1} / (\frac{1}{1} + np.exp(-(\frac{0.5}{1} * X1 + \frac{0.3}{1} *
X2)))
     T = np.random.binomial(1, treatment prob)
        # Outcome (true effect = 2.0)
       Y = 2.0 * T + 1.5 * X1 + 1.0 * X2 + np.random.normal(0,
1, n)
        synthetic df = pd.DataFrame({
         'treatment': T,
            'outcome': Y,
            'confounder 1': X1,
          confounder 2': X2
       datasets.append(ValidationDataset(
           name="Synthetic Simple Treatment",
           df=synthetic df,
           ground truth effect=2.0,
            treatment var='treatment',
           outcome var='outcome',
           confounders=['confounder 1', 'confounder 2'],
           domain=Domain.VALIDATION
```

```
return datasets
def validate dag approach (self, dataset: ValidationDataset)
-> CausalValidationResult:
       """Test causal inference on dataset with known ground
truth"""
 import time
  start time = time.time()
    try:
           # Apply our causal inference method
           effects = self.engine.estimate treatment effects(
               dataset.df,
               dataset.treatment var,
               dataset.outcome var
     estimated effect = effects.get('ate', 0.0) #
Average Treatment Effect
           # Calculate validation metrics
           abs error = abs (dataset.ground truth effect -
estimated effect)
           rel error = abs error /
abs (dataset.ground truth effect) if dataset.ground truth effect
!= 0 else float('inf')
 # Mock confidence interval (would come from
bootstrapping/inference)
  ci lower = estimated effect - 1.96 * 0.1 #
Placeholder std error
  ci upper = estimated effect + 1.96 * 0.1
          passed = abs error < self.validation threshold</pre>
          execution time = time.time() - start time
          result = CausalValidationResult(
               dataset name=dataset.name,
               estimated effect=estimated effect,
               ground truth=dataset.ground truth effect,
               absolute error=abs error,
```

```
relative error=rel error,
               confidence interval=(ci lower, ci upper),
               passed validation=passed,
               execution time=execution time
      logger.info(f"Validation Results for
{dataset.name}:")
  logger.info(f" Estimated: {estimated effect:.4f}")
       logger.info(f" Ground Truth:
{dataset.ground truth effect:.4f}"
  logger.info(f" Error: {abs error:.4f} ({'PASS' if
passed else 'FAIL'})")
      return result
       except Exception as e:
       logger.error(f"Validation failed for {dataset.name}:
{str(e)}")
           return CausalValidationResult(
               dataset name=dataset.name,
               estimated effect=0.0,
               ground truth=dataset.ground truth effect,
               absolute error=float('inf'),
               relative error=float('inf'),
               confidence interval=(0.0, 0.0),
               passed validation=False,
               execution time=time.time() - start time
   def run full validation suite(self) -> Dict[str, Any]:
       """Execute complete validation across all test
datasets"""
       # Get synthetic datasets
       test datasets = self.create synthetic datasets()
       # Run validation on each dataset
  for dataset in test datasets:
           result = self.validate dag approach(dataset)
          self.results.append(result)
```

```
# Generate summary report
       passed count = sum(1 for r in self.results if
r.passed validation)
       total count = len(self.results)
      avg abs error = np.mean([r.absolute error for r in
self.results if r.absolute error != float('inf')])
       avg rel error = np.mean([r.relative error for r in
self.results if r.relative error != float('inf')])
       summary = {
           'total tests': total count,
           'passed tests': passed count,
           'pass rate': passed count / total count if
total count > 0 else 0,
           'average absolute error': avg abs error,
           'average relative error': avg rel error,
         'methodology validated': passed count >= total count
 0.8 # 80% pass threshold
       logger.info(f"\n=== VALIDATION SUMMARY ===")
  logger.info(f"Pass Rate: {summary['pass rate']:.1%}
({passed count}/{total count})")
       logger.info(f"Avg Absolute Error: {avg abs error:.4f}")
   logger.info(f"Methodology Status: {'VALIDATED' if
summary['methodology validated'] else 'NEEDS IMPROVEMENT'}")
 return summary
class NFLCausalEngine(CausalIntelligenceEngine):
"""NFL-specific implementation of causal intelligence with
market integration"""
 def init (self):
   super(). init (Domain.NFL)
    self.lt cascade dag = None
   self.kalman filter = None  # Dynamic team strength model
       self.market dag = None  # Market behavior modeling
```

```
def construct dag(self, data: pd.DataFrame) -> Dict[str,
        """Build Enhanced NFL LT Causal Cascade DAG with Market
Integration"""
        # Layer 0: Latent State (Dynamic Strength via Kalman
Filter)
       latent nodes = [
            'team latent strength',
            'opponent latent strength',
            'situational context'
        # Primary Impact Layer (On-Field Causal Chain)
        primary nodes = [
            'lt injury severity',
            'lt replacement quality',
            'immediate protection gap'
        # Secondary Impact Layer
        secondary nodes = [
            'te chip frequency',
            'rb max protect usage',
            'qb time to throw',
            'route tree modification'
        # Tertiary Impact Layer (On-Field Outcomes)
        tertiary nodes = [
          'offensive epa change',
           'passing success rate',
            'rushing efficiency',
            'red zone conversion',
            'theoretical point impact' # Our "true" game impact
        # Market Layer (Betting Market Dynamics)
       market nodes = [
            'opening line',
            'public bet percentage',
```

```
'sharp money indicators',
           'line movement velocity',
           'closing line value',
           'final market spread'
       # Value Detection Layer
       value nodes = [
           'model predicted spread',
           'market predicted spread',
           'value gap', # The money-making differential
           'bet recommendation'
       # Enhanced causal relationships
       dag structure = {
           'latent layer': latent nodes,
           'primary layer': primary nodes,
           'secondary layer': secondary nodes,
           'tertiary layer': tertiary nodes,
           'market layer': market nodes,
           'value layer': value nodes,
           'edges': [
           # Core LT injury cascade
         ('lt injury severity',
'immediate protection gap'),
       ('lt replacement quality',
'immediate protection gap'),
   ('immediate protection gap',
'te chip frequency'),
       ('immediate protection gap',
'qb time to throw'),
            ('te chip frequency',
'route tree modification'),
          ('qb time to throw', 'passing success rate'),
           ('route tree modification',
'offensive epa change'),
               # Latent state influences
               ('team latent strength',
'offensive epa change'),
```

```
('opponent latent strength',
'offensive epa change'),
        ('situational context', 'offensive epa change'),
          # On-field to theoretical impact
         ('offensive epa change',
'theoretical point impact'),
       ('passing success rate',
'theoretical point impact'),
        ('rushing efficiency',
'theoretical point impact'),
            # Market dynamics
              ('theoretical point impact', 'opening line'),
              ('public bet percentage',
'line movement velocity'),
              ('sharp money indicators',
'line movement velocity'),
         ('line movement velocity',
'final market spread'),
              # Value gap calculation
        ('theoretical point impact',
'model predicted spread'),
        ('final market spread',
'market predicted spread'),
              ('model predicted spread', 'value gap'),
              ('market predicted spread', 'value gap'),
              ('value gap', 'bet recommendation')
  self.lt cascade dag = dag_structure
    return dag structure
def estimate treatment effects(self, data: pd.DataFrame,
                              treatment: str, outcome: str)
-> Dict[str, float]:
     """Estimate NFL causal effects with value gap
calculation"""
```

```
# Step 1: Update latent team strengths using Kalman
filter
 team strengths = self. update latent strengths(data)
      # Step 2: Estimate pure on-field causal effect
      on field effect = self. estimate on field impact(data,
treatment, outcome, team strengths)
       # Step 3: Convert to theoretical point spread
      theoretical spread =
self. convert to point impact(on field effect)
    # Step 4: Calculate market-adjusted value gap
 market spread = data.get('final_market_spread',
0.0).iloc[-1] if len(data) > 0 else 0.0
      value gap = theoretical spread - market spread
       # Step 5: Generate bet recommendation
      bet recommendation =
self. generate bet signal(value_gap)
       return {
       'ate': on field effect, # Average Treatment Effect
(on-field)
      'theoretical spread': theoretical spread,
           'market spread': market spread,
           'value gap': value gap,
           'bet recommendation': bet recommendation,
           'method': 'enhanced causal with market integration',
         'confounders controlled':
self.identify confounders(data)
 def update latent strengths(self, data: pd.DataFrame) ->
Dict[str, float]:
   """Update dynamic team strengths using Kalman filter
approach"""
    # Placeholder for Kalman filter implementation
  # In practice, this would maintain running estimates of
team quality
```

```
if self.kalman filter is None:
          # Initialize with simple averages, upgrade to proper
Kalman filter
     team_strength = data.get('recent_offensive_epa',
[0.0]).mean()
         opp strength = data.get('recent defensive epa',
[0.0]).mean()
       else:
           # Use Kalman filter for dynamic estimation
          team strength =
self.kalman filter.update team strength(data)
          opp strength =
self.kalman filter.update opponent strength (data)
       return {
        'team latent strength': team strength,
           'opponent latent strength': opp strength
def estimate on field impact(self, data: pd.DataFrame,
treatment: str,
                               outcome: str, team strengths:
Dict[str, float]) -> float:
"""Estimate pure on-field causal effect controlling for
latent strengths"""
from sklearn.linear model import LinearRegression
       # Enhanced confounders including dynamic team strength
      confounders = self.identify confounders(data)
     # Add latent strengths as confounders
       enhanced data = data.copy()
       for strength var, strength val in
team strengths.items():
          enhanced data[strength var] = strength val
          confounders.append(strength var)
       # Causal estimation with enhanced controls
      X cols = [treatment] + confounders
       X = enhanced data[X cols].fillna(0)
       y = enhanced data[outcome].fillna(0)
```

```
model = LinearRegression()
       model.fit(X, y)
  return model.coef [0] # Treatment effect coefficient
def convert to point impact(self, epa effect: float) ->
float:
       """Convert EPA impact to point spread equivalent"""
       # EPA to points conversion (roughly 1 EPA \approx 7 points)
       # This would be calibrated using historical data
      points per epa = 7.0
       return epa effect * points per epa
  def generate bet signal(self, value gap: float) -> str:
       """Generate betting recommendation based on value gap"""
       if abs (value gap) < 1.0:
           return "NO BET" # Insufficient edge
        elif value gap > 1.0:
       return "BET UNDER" # Market overreacting to injury
        else:
       return "BET OVER" # Market underreacting to injury
 def identify confounders(self, data: pd.DataFrame) ->
List[str]:
       """Identify enhanced NFL confounders including market
variables"""
       # On-field confounders (traditional)
      on field confounders = [
       'qb experience', 'offensive line continuity',
'weather conditions',
       'home away', 'week number', 'game situation',
'injury report status'
     # Market confounders (from Deciphering Framework)
      market confounders = [
      'public bet percentage', 'sharp money indicators',
'line movement velocity',
```

```
'opening line', 'injury announcement timing',
'media coverage volume'
      # Dynamic state confounders (Kalman filter outputs)
      dynamic confounders = [
           'team latent strength', 'opponent latent strength',
         'recent offensive trend', 'recent defensive trend'
       # Combine all potential confounders
market confounders + dynamic confounders
       # Return confounders that exist in the data
       available confounders = [col for col in
all potential confounders if col in data.columns]
 return available confounders
# Example usage and testing framework
def run methodology validation():
"""Execute the full validation pipeline"""
 # Initialize NFL engine
 nfl engine = NFLCausalEngine()
 # Create validator
   validator = CausalFrameworkValidator(nfl engine)
  # Run validation suite
  validation summary = validator.run full validation suite()
 return validation summary, validator.results
  name == " main ":
   # Run validation
   summary, detailed results = run methodology validation()
 print("\n=== METHODOLOGY VALIDATION COMPLETE ===")
```

print (f"Framework Ready for NFL Application:
{summary['methodology\_validated']}")