Shortest Path Algorithms: Taxonomy and Advance in Research

my summary

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1 Introduction

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1.1 Overview

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1.2 Restatement of the Problem

First Problem Momentum is "strength or force gained by motion or by a series of events." It directly shows the player's current performance. To assess the players' performance, it is crucial to have a clear understanding of "momentum." We will focus on the following tasks:

- determine the influencing factors of "momentum"
- Quantify the variations in "momentum"
- Visualize the "momentum" function

Second Problem "momentum's role in the match" means the level of momentum affects the future scores of the match. The coach may subscribe to the idea that each point is an independent event and governed by probability. In this view, consecutive success and momentum changes (swings) are seen as more random than influenced by previous events. To judge this autocorrelation and to use our model, we

- perform autocorrelation test on momentum
- perform correlation test between current momentum and future scores.

Third Problem The goal of the third problem is to predict the swings of the play. Considering the extra tasks, we will split the problem into five parts:

- define swing of the play
- decide what data the prediction is based on
- develop a model to predict the swings of the play
- decide what among the data are the most decisive to the prediction
- give advice to player based on the weights of the data

Fourth Problem Testing the model on other matches is a process of generalization ability test. We will split the problem into five parts:

- predict the swings on test data
- compare the prediction with the momentum function in Problem 1
- figure out reasons for the poor prediction
- generalize all our models to Women's matches or other sports

Fifth Problem The memo of advice for coaches on momentum, and players on preparation for potential momentum swings will be placed in the Appendix.

1.3 Assumptions

To simplify the problem, we made the following assumptions:

- **Assumption 1:** The px_unf_err column of the data only counts those unforced errors that occurred when the player was hitting in baseline.
 - **Justification:** Usually when a player is at net, the point will end in a few strikes, and there's little probability that the player will hit an unforced error within that few strikes. What's more, the px_net_point and px_net_point_won columns of the data can predominantly reflect the player's ability at net, therefore reducing the impact of counting the unforced errors while at net.
- **Assumption 2:** The "current performance" we usually refer to on a certain aspect of a player can be reflected by the player's 3 latest shots of that aspect.
 - E.g. The current performance can be reflected by a combination of, the proportion of aces in the 3 latest **serves** of the player, the proportion of winners in the 3 latest **shots** of the player, the return depth of the 3 latest **returns** of the player, etc.
 - **Justification:** The current performance of a player consists of the average performance and the status of the player at the moment, which can be comprehensively reflected in the player's performance on recent shots. For convenience, we specified that the 3 latest shots can reflect the player's current performance.

1.4 Our Work

• develop a model to

2 Momentum Evaluation Model

2.1 Model Introduction

To determine which player is performing better at a specific time, we create a indicator "Momentum" using the Analytic Hierarchy Process (AHP) to give a quantitative and overall evaluation.

To investigate the reasons behind "momentum", we first need to provide a preliminary definition for "momentum". The magnitude of "momentum" is defined as

$$f_{ijk} = \boldsymbol{\omega} \cdot \boldsymbol{x_{ijk}}$$

where:

- 1. f_{ijk} represents the "momentum" of player k before the jth point number in the ith match (in the order given by the table).
- 2. x_{ijk} is an *n*-dimensional column vector representing some influencing factors at the corresponding moment. Specific details will be provided later.
- 3. ω is an *n*-dimensional row vector indicating the specific weights of the influencing factors, which will be obtained through the Analytic Hierarchy Process (AHP).
- 4. In this formula, there are two different calculation methods, one representing rounds where the player serves and the other representing rounds where the opponent serves. We can express it as

$$\omega = \omega_0 \circ \delta = (\omega_0^{(0)} \delta^{(0)}, \omega_0^{(1)} \delta^{(1)}, \dots, \omega_0^{(n)} \delta^{(n)})$$

representing a vector formed by element-wise multiplication of two vectors of the same dimension. Here, δ is a 0, 1 vector indicating whether it is the player's serving round. In the specific calculation, we will consider two cases separately.

Out of our own interpretation of AHP, we will break down the problems into three parts:

- 1. Factor Normalization and Data Cleaning
- 2. Collinearity Detection
- 3. Analytic Hierarchy Process (AHP)

2.1.1 Notations

Symbols	Description				
player	the current player we are considering (e.g. while calculating momentum)				
$point_i$	the i^{th} point of the match, a vector consists of fields stated in the given dictionary				
cur	the current index of the point, i.e. the match is currently at the cur^{th} point				
H_i	denotes the set $\{point_{cur}, point_{cur-1}, \dots, point_{cur-i+1}\}$				
S_i	the set of latest <i>i</i> points where <i>player</i> serves				
R_i	the set of latest <i>i</i> points where <i>player</i> returns				
P_{ace}	current probability of hitting an ace by player				
P_{df}	current probability of double-faulting by player				
P_{1st}	current first serve goal rate by player				
P_{fw}	current probability of <i>player</i> winning a served point within 3 rallies				
rd	current return depth of player				
P_{win}	current probability of hitting a winner by player				
P_{net}	current net win rate of player				
dist	player's running distance on the point				
P_{unf}	current probability of hitting an unforced error by player				
scored	whether <i>player</i> scored the current point				
diff	the score diffrence for <i>player</i> in the current game (by number of points)				
M	the current momentum of <i>player</i> after a point				

To access a certain field in a point, we simply use the field name stated in the given dictionary as index, i.e. for a point point, we use $point_{ace}$ to denote the binary variable that shows whether player hits an ace ball in the point.

2.1.2 Factor Normalization and Data Cleaning

For the specific definition of x_{ij}^n , we believe that, in addition to whether the player is serving, many other factors can have an impact, including the player's skills, fatigue level, and real-time mental state of the games. Based on these three main aspects, we have organized 12 factors as preliminary influencing factors, as follows:

$$P_{ace} = \frac{\sum_{p \in S_3} p_{ace}}{3} \tag{1}$$

$$P_{df} = -\frac{\sum_{p \in S_3} p_{double_fault}}{3} \tag{2}$$

$$P_{1st} = \frac{\sum_{p \in S_3} [p_{serve_no} = 1]}{3} \tag{3}$$

$$P_{fw} = \frac{\sum_{p \in S_3} [p_{rally_count} \le 3][p_{point_victor} = player]}{3}$$
 (4)

$$\sum_{p \in R_3} \begin{cases} 0, & p_{return_depth} = ND \\ 1, & p_{return_depth} = D \\ -1, & p_{return_depth} = NA \end{cases}$$

$$rd = \frac{1}{3}$$
(5)

$$P_{win} = \frac{\sum_{p \in H_3} p_{winner}}{3} \tag{6}$$

$$P_{net} = \frac{\sum_{p \in H_3} p_{net_pt_won}}{\sum_{p \in H_3} p_{net_pt}}$$
 (7)

$$P_{net} = \frac{\sum_{p \in H_3} p_{net_pt_won}}{\sum_{p \in H_3} p_{net_pt}}$$

$$dist = \begin{cases} 0, & point_{cur,distance_run} < 5\\ -1, & point_{cur,distance_run} > 45\\ \frac{5 - point_{cur,distance_run}}{40}, & otherwise \end{cases}$$

$$(7)$$

$$P_{unf} = -\frac{\sum_{p \in H_3} p_{unf_err}}{3} \tag{9}$$

$$scored = [point_{cur,point_victor} = player]$$
 (10)

$$diff = \frac{\sum_{p \in point} [p_{set_no} = point_{cur,set_no}][p_{game_no} = point_{cur,game_no}](2[p_{point_victor} = player] - 1)}{\min\{3, \sum_{p \in point} [p_{set_no} = point_{cur,set_no}][p_{game_no} = point_{cur,game_no}]\}}$$
(11)

In order to normalize the data processed, we convert the original data to limit them in [-1, 1]. For those factors that negatively influence the momentum, such as P_{df} , we made sure it's in [-1,0]. For those factors that positively influence the momentum, such as P_{win} , we made sure it's in [0, 1]. For those factors that influence the momentum in both ways, such as diff, we made sure it's in [-1, 1].

Collinearity Detection

After processing the data, considering the potential collinearity among factors within the same category, such as serving aces, first-serve scoring rate, and whether the previous point was scored may be correlated, as well as running distance and the number of strokes possibly being related, we conducted collinearity detection using Stata. The results of the detection indicate a significant variance inflation factor between running distance and the number of strokes. Therefore, we decided to exclude one of them, choosing to retain the remaining 11 variables for the Analytic Hierarchy Process (AHP).

Analytic Hierarchy Process 2.1.4

We have previously decomposed the included factors from top to bottom into several levels, where factors within the same level are subordinate to factors in the level above or influence factors in the level above. They also dominate factors in the next level or are influenced by factors in the next level. Starting from the second level of the hierarchy, we construct comparison matrices for each factor influencing the factor in the level above, until reaching the bottom level. Each element in the matrix indicates the preference level between factor i and factor j at the same level. It is essential to note that we have separately established a series of such comparison matrices for two different serving types (serving by oneself and serving by the opponent). Here, we illustrate the matrix using serving by oneself as an example:

influe	ability	degre	manta	ability	serve_	winne	net_wi
ability	1	1	1/3	serve_	1	5	7
degre	1/1	1	1	winne	1/5	1	3
manta	3	1/1	1	net_wi	1/7	1/3	1

Figure 1: Comparison matrix for influencing factors and ability

degre	distan	unforc	manta	scored	score_
distan	1	3	scored	1	1/5
unforc	1/3	1	score_	5	1

Figure 2: Comparison matrix for degree of fatigue and mantality

serve_	ace	doubl	first_s	fast_w
ace	1	1	1/3	1/3
doubl	1/1	1	1/3	1/3
first_s	3	3	1	1/3
fast_w	3	3	3	1

Figure 3: Comparison matrix for serving

We obtain the weights for each component by calculating the maximum eigenvalue and normalizing its corresponding eigenvector. Certainly, for each matrix, we first need to test consistency using the Consistency Ratio (CR), where $CR = \frac{CI}{RI}$, $CI = \frac{\lambda_{max} - n}{n-1}$, RI = 0.0, 0.58, 0.9 (for matrices of size 2, 3, 4). The computed Consistency Ratios for the matrices are 0.076, 0.037, 0.0, 0.0, 0.046. Since they are all less than 0.1, it confirms the consistency of the matrices.

Therefore, the weights for our model are as follows:

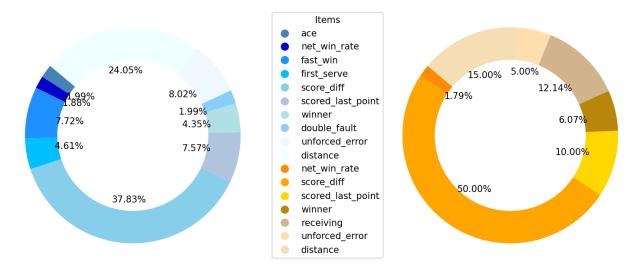


Figure 4: Weights in two different situations

Analyzing the various factors in the chart, it is evident that the most impactful factor is whether the previous point was scored. Following closely is the distance covered during the play, which aligns well with common intuition.

Thus, our final momentum is defined as:(need to change symbol)

$$momentum = \begin{cases} \sum_{n=1, n \neq 5}^{11} \omega_n x_n, & \text{if the player serves} \\ \sum_{n=5}^{11} \omega_n x_n, & \text{if the opponent serves} \end{cases}$$

Where $\omega_n(n=1,\ldots,11)$ represent the weight of the factors, which is listed in Figure 4.

2.2 Visualization and Analysis

Now, we illustrate the graph of the "momentum" in the first match:



Figure 5: Momentum change in the first competition(global and local)

It can be observed that the variation in "momentum" is a process of give and take. In photo 2, when momentum 1 is above momentum 2, it means that the player 1 is performing better than the opponent.

2.3 momentum autocorrelation and correlation with runs of success

To answer the coach's doubt, we need to perform autocorrelation test on momentum, and perform correlation test between current momentum and future scores in this section.

If the momentum has a high autocorrelation, it means that the momentum at this moment has a high impact on future performance. And if the correlation between momentum and future scores is high, it means that the player with higher momentum has a higher chance to win the next multiple round.

2.3.1 momentum autocorrelation

To check if sequence of momentum is self-related, we calculate the Pearson correlation between momentum and that with a time lag.

Algorithm 1 Calculate autocorrelation function

```
for i = 1 to 31 do

time\_series \leftarrow momentum(i^{th}\ match\_index : i + 1^{th}\ match\_index - 1)

max\_lag \leftarrow \lfloor length(time\_series)/2 \rfloor \triangleright Consider lags up to half of the length of the time series autocorrelation ← zeros(1, max\_lag)

for shift = 1 to max\_lag do

correlation \leftarrow corrcoef(time\_series(1 : end - shift), time\_series(shift + 1 : end))

autocorrelation(shift) \leftarrow correlation(1, 2)

end for

\triangleright Further processing or visualization can be performed here
```

end for

Here we display the autocorrelation of momentum of the first player in first three games. There are similar results for the second player and for the momentum difference.

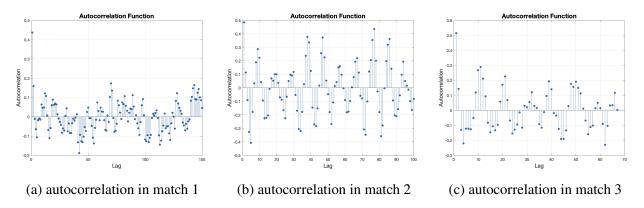


Figure 6: Momentum autocorrelation

The corrcoef of lag 1 in match one is 0.4546, match two 0.5149,match three 0.5342. It can be seen that the autocorrelation of lag one is high, which means that the momentum at this moment has a strong relationship with the momentum in the next round. And the autocorrelation decreases to random as the lag increases.

2.3.2 correlation with runs of success

To give a quantitative evaluation of "future scores", we count points gain in future multiple rounds, and derive the difference by minus that of the opponent. For example, if the player gains 3 points in the next 5 rounds, and the opponent gains 2 points, the difference is 1. The difference indicates how much better the player is performing than the opponent.

In intuition, the player with higher momentum should have a higher chance to win the next round. And momentum at this moment should have less impact on the future rounds as time extends. The correlation between momentum and future scores verifies our intuition.

We calculate points gain difference in future one to five rounds at each time of all matches. Here we display five points gain difference and momentum difference in first three games.



Figure 7: Gain Difference and Momentum in First Three Games

And we derive the correlation between gain difference from one to five rounds and momentum difference of all matches. Here we display the three of them.

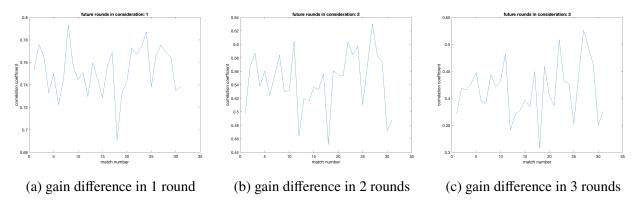


Figure 8: Correlation Between Gain Difference and Momentum Difference

Here we display the max and min correlation in different rounds. (hint. the max and min correlation means maximum and minimum of all matches.)

rounds	1	2	3	4	5
max	0.7934	0.6307	0.5264	0.4678	0.3910
min	0.6914	0.4516	0.3074	0.1824	0.0627

Table 1: max and min Correlation of all matches in different rounds

As we can see from the table, the correlation between momentum and future scores is bigger than 0.5 considering the next 1 round, it implies that momentum has a substantial impact on the next round. And the correlation decreases as the rounds extend, which verifies our intuition, that the momentum at this moment has less impact on the future rounds as time extends.

Now, we have finished problem 1 and 2.

3 Swing Prediction Model

3.1 Model Introduction

In this section, we will primarily focus on establishing a model using the Gated Recurrent Unit (GRU) algorithm to predict momentum swings. We will break down the problems into three parts:

- definition of the swing of the play
- data and label used to train GRU
- Gated Recurrent Unit (GRU) algorithm

3.1.1 definition of the swing of the play

We first give the definition of the swings of the play. Based on our previous definition of "momentum," the significant changes of the game largely depend on the "momentum" of the two players.

Therefore, we choose "momentum" to represent the swings of the play. The specific definition is as follows:

We use $\Delta f(t)$ to represent the difference in "momentum" between the two players., so it can be easily seen that if $\Delta f(t)$ and $\Delta f(t+1)$ have different signs, it indicates a "swing" in the game's momentum. In this way, we can define four states of "momentum" at time t:

$$states = \begin{cases} state1, & \text{if } \Delta f(t) > 0 \text{ and } \Delta f(t+1) > 0, \text{ which means stay positive} \\ state2, & \text{if } \Delta f(t) < 0 \text{ and } \Delta f(t+1) > 0, \text{ which means rise from negative to positive} \\ state3, & \text{if } \Delta f(t) < 0 \text{ and } \Delta f(t+1) < 0, \text{ which means stay negative} \\ state4, & \text{if } \Delta f(t) > 0 \text{ and } \Delta f(t+1) < 0, \text{ which means decrease from positive to negative} \end{cases}$$

Obviously, if state 2 or state 4 appears, we can determine that a swing has occurred.

3.1.2 Data and Label used to train GRU

3.1.3 Indroduction of Gated Recurrent Unit (GRU) algorithm

Gated Recurrent Units (GRUs) are a type of recurrent neural network (RNN) architecture that has gained popularity for sequential data processing. And it is appropriate for our many(10)-to-many(5) prediction model.

We will focus on a single unit of recurrent neural network to interpret the hidden mathematical principles:

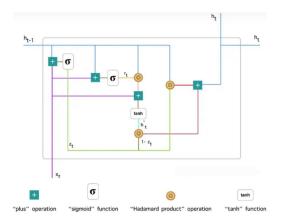


Figure 9: Structure of GRU

1. The update gate at time step t is computed using the following formula:

$$z_t = \sigma(W_z \cdot x_t + U_z \cdot h_{t-1})$$

Here, when x_t is input to the network unit, it is multiplied by its own weight W_z . Similarly, h_{t-1} , which holds the information from the previous t-1 units, is multiplied by its own weight U_z . These two results are then summed together and passed through a sigmoid activation function to compress the result between 0 and 1.

2. The essence of the reset gate is for the model to decide how much past information to forget. To compute it, we use:

$$r_t = \sigma(W_r \cdot x_t + U_r \cdot h_{t-1})$$

3. The computation of the new memory content using the reset gate is as follows:

$$h'_t = tanh(Wx_t + r_t \odot Uh_{t-1})$$

4. The computation for the new memory content h_t using the update gate is as follows:

$$h_t = z_t \odot h_{t-1} + (1 - z_t) \odot h_t'$$

3.2 Visualization and Analysis

calculate the match percentage of each match between the prediction model and the result from AHP.

3.3 Weight of Factors

Permutation Feature Importance theory is used to measure the importance of a feature by calculating the increase in the model's prediction error after permuting the feature.

3.3.1 Permutation Feature Importance theory

We measure the importance of a feature by calculating the increase in the model's prediction error after permuting the feature. A feature is "important" if shuffling its values increases the model error, because in this case the model relied on the feature for the prediction. A feature is "unimportant" if shuffling its values leaves the model error unchanged, because in this case the model ignored the feature for the prediction.

Algorithm 2 Permutation Feature Importance

Input: Trained model \hat{f} , feature matrix X, target vector y, error measure $L(y, \hat{f})$.

Estimate the original model error $e_{orig} = L(y, \hat{f}(X))$ (e.g. mean squared error)

For each feature $j \in \{1, ..., p\}$ do:

- \circ Generate feature matrix X_{perm} by permuting feature j in the data X. This breaks the association between feature j and true outcome y.
 - \circ Estimate error $e_{perm} = L(Y, \hat{f}(X_{perm}))$ based on the predictions of the permuted data.
- \circ Calculate permutation feature importance as quotient $FI_j = e_{perm}/e_{orig}$ or difference $FI_j = e_{perm} e_{orig}$

Sort features by descending FI.

If using match data of multiple different players, the factor with bigger weight is effective to all players.

3.4 Advice against Opponent Based on Weight of Factors

If using match data of a single player, the factor with bigger weight is extremely effective to this player. Now we have finished Problem 3.

3.5 Prediction Error compared with AHP model outcome

Overlap rate of the prediction model and the result from AHP is?

Factors we may fail to consider First of all, the AHP model is not considering all possible factors to momentum. For example, the. So the overlap rate's effectiveness is limited.

Then, from the conclusion of problem 2, momentum only has one order of autocorrelation. So when we try to predict the far future momentum, there's no reason to be accurate.

4 Robustness Analysis

4.1 Generalization ability

In the previous section, we have only used the data of the first three matches. In this section we will focus on the generlization of the model.

test on all given data

We use our model in problem 3 in predicting all matches to verify its accuracy. Considering the difference length of the matches, we use weighted accuracy to denote the generability of our model. The formula is as follows:

$$P_{avg} = \frac{1}{L_{tot}} \sum_{matches} \frac{P_i}{L_i}$$

where L_i stands for the length of the match, we measure it by point number.

So the general accuracy of our model in predicting matches is /////,

following are some factors that are not included in our model, all of which we think may influence the result, some of them may be hard to quantify, some of them are not included due to lack of data. Adding them to the model can make it more complete, this is left for future work.

- The change of the players' strategies, during the course of the game, they may become more familiar with the opponent's technical characteristics and make targeted changes to shift "momentum".
- 2. The possibility that the players intentionally hide their strength, this is similar to the previous item.
- 3. The incentive of the audience, this is more likely to have something to do with the difference of home and away, just like football. The influence of the audience on foreign and native players is totally different.

Now, we have finished Problem 4.

4.2 Parameters Sensitivity Analysis

5 Strength and Weaknesses

5.1 Strengths

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5.2 Weaknesses

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A Advice to Tennis Coaches and Players on Momentum

dear coach:

We hope this letter finds you well. We are, a team with a keen interest in the training and development of tennis athletes. We would like to share some discoveries of "momentum" during the match that We believe could be beneficial for athlete training and play spot, using mathematical modeling as an analytical tool. After data analysis and modeling. The following are some suggestions based on our analysis:

We hope these suggestions are helpful for your coaching endeavors. If you have any questions or would like to discuss this further and learn more detailed information, you can read the full text of our model. Also, we would be more than willing to discuss additional thoughts and insights with you.

B report on Use of AI

1.

OpenAI ChatGPT (Feb 2,2024 version,ChatGPT3.5)

Query1: "swings in play and runs of success by one player are random" can this sentence to be interpreted as swings in play and runs of success by one player are independent?

Output: Yes, the sentence "swings in play and runs of success by one player are random" can be interpreted as suggesting that swings in play and runs of success by one player are independent of each other. In statistical terms, independence means that the occurrence or outcome of one event does not influence the occurrence or outcome of another.

In the context of tennis, this would imply that the fluctuations in the dynamics of the match (swings in play) and a player's success streaks (runs of success) are not connected or dependent on each other. Each event is considered random and not influenced by the occurrence of the other.