# **Machine Learning Engineer Nanodegree**

## **Capstone Project**

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### **Definition**

## **Project Overview**

Currently, sporting bets companies have become very popular with marketing campaigns on websites, TV channels, and disclosure sports groups. Hence, the betting volume and total value of bettings have increased with the years. This growing of sporting bets companies is based on the increase of data and statistics sporting, increased of sports transmission, publicity and the possibility of sports betting being made from home on the Internet.

Thus more and more people are encouraged to do sporting bets and follow sports that they love it. For example, It is estimated that Brazilian annually about R\$ 2 billion in sports betting [1]. However, most parts of them did bets without using any prediction model or statistical model and these companies earn more and more money with amateur gamblers who betting as a hobby. According to a survey published by the Economist magazine, Brazilian bettors lost US \$ 4.1 billion in 2014 on lottery and betting sites<sup>[2]</sup>.

In this project, it was created a supervised learning model to predict if a Premier League match will be finished as a Home Team victory, Away Team victory or Draw between the teams.

## **Project Statement**

The goal of this project is to create a sporting bet model to soccer matches, specifically in the Premier League<sup>[3]</sup>, using data from the last ten seasons and statistics such as number of goals, corners and yellow cards for each team to predict if the match on analysis will be a draw or which team will be the victorious team.

The most part of the data was collected on the Football Data website<sup>[4]</sup>, where it is available to users details and data about soccer games of several championships and odds given by the sportsbook. The files are separated by seasons and specifically were collected

data from the season 2009/2010 to the season 2018/2019. Other data were collected from the official website of the Premier League<sup>[3]</sup>, saved and manipulated. These data were added to the database after treatment, the average of each team was calculated from the relevant statistics.

#### **Metrics**

To evaluate model performance, the match results were classified into home wins, away wins and draws and then look at the number of matches that the model has correctly identified, using a standard confusion matrix.

However, there is an imbalance in the class values for the data, because home teams usually have a bigger probability to win the game. This is a common phenomenon known as home advantage phenomenon. So, it was applied the ROC curve evaluation as well as a confusion matrix.

## **Analysis**

## **Data Exploration and Visualization**

The most part of the data was collected on the Football Data website [4], where it is available to users details and data about soccer games of several championships and odds given by the sportsbook. The files are separated by seasons and specifically were collected data from the season 2009/2010 to the season 2018/2019.

The data contained in these files are:

- Away Team;
- HomeTeam;
- Referee;
- Date of match (later separated into seasons with the Season column);
- Total goals in the first half for each team (HTHomeGoals / Away);
- Which team won in the first half (HTResult);
- Total goals in the match by team (FTHomeGoals / Away);
- Which team won in time the match (FTResult);
- Number of corners (HomeTeamCorners/Away);
- Number of shoots (HomeShots/Away);
- How many of these shoots were in the target (HomeTeamShotsTarget/Away);
- Number of yellow and red cards (HomeTeamRedCards/Away and HomeTeamYellowCards/Away);
- Number of fouls by team (HomeTeamFouls/Away);
- Quotas from betting websites 365 Bet [6] for win of each team or draw ( B365H, B365A, B365D);

Other data were collected from the official website of the Premier League [3], saved and manipulated. These data were added to the database after treatment, the average of each team was calculated from the relevant statistics. Below it follows the description of the data and its respective attribute added to the base:

- Goals of each team per season (MeanGoalsHome / Away);
- Goals conceded from each team per season (MeanGoalsConHome / Away);
- Corners by each team per season (*MeanCornersHome / Away*);
- Yellow cards for each season (MeanCardsHome / Away);
- Shoots of each team per season (MeanShotsHome / Away).

A new column is added into the dataset, the column 'Season'. This attribute starts equal to 1 for the season 09-10 and finishes with 10 for the latest season 18-19. The data are read by season, each corresponding file has 38 rounds with 10 games each one. So in the total, a unique season file has 380 rows (matches) and 38 columns (attributes) as it is possible to see in figure 1.

Div	Date	HomeTeam	Away Team	FTHG	FTAG	FTR	HTHG	HTAG	HTR	Referee	нѕ	AS	нѕт	AST	HF	AF	нс
E0	15/08/09	Aston Villa	Wigan	0	2	Α	0	1	А	M Clattenburg	11	14	5	7	15	14	4
E0	15/08/09	Blackburn	Man City	0	2	А	0	1	А	M Dean	17	8	9	5	12	9	5
E0	15/08/09	Bolton	Sunderland	0	1	Α	0	1	Α	A Marriner	11	20	3	13	16	10	4
E0	15/08/09	Chelsea	Hull	2	1	Н	1	1	D	A Wiley	26	7	12	3	13	15	12
E0	15/08/09	Everton	Arsenal	1	6	Α	0	3	Α	M Halsey	8	15	5	9	11	13	4
E0	15/08/09	Portsmouth	Fulham	0	1	Α	0	1	Α	M Atkinson	16	9	4	3	11	18	6
E0	15/08/09	Stoke	Burnley	2	0	Н	2	0	Н	S Bennett	12	9	5	5	15	10	3
E0	15/08/09	Wolves	West Ham	0	2	Α	0	1	Α	C Foy	19	16	11	13	9	5	8
E0	16/08/09	Man United	Birmingham	1	0	Н	1	0	Н	L Mason	26	6	17	4	13	7	13
E0	16/08/09	Tottenham	Liverpool	2	1	н	1	0	Н	P Dowd	17	6	11	3	14	16	6

Figure 1: First 10 rows for the dataset season 09-10

Some attributes were removed because they didn't have any relevance in the analysis as the columns: 'Div', 'Date','Unnamed: 0','FTHG','FTAG'. The next step is to create a new data frame that contains all the data only in a variable. From this variable, it is possible to start to explore the data and make a statistical analysis as in figure 2.

Total number of records: 3800

Home wins: 1322 Away wins: 917 Draw mathces: 1561

Percentage of wins Home: 34.78947368421053% Percentage of wins Away: 24.13157894736842% Percentage of Draws: 41.078947368421055%

Figura 2: Exploratory analysis for the entire dataset by type of output class

In figure 2, it is presented the amount of each class for the entire dataset and its respective relative percentage of the total. How it is observed the classes have some imbalance between them.

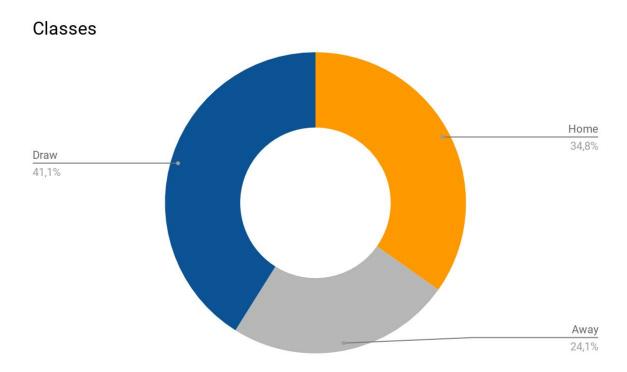


Figure 3: Distribution of classes

#### **Featureset Exploration**

In the text below, we have an exploratory description in text for each attribute analyzed. Next, we have two pieces of code a statistical description for numerical variables and another for categorical variables.

HomeTeam: Aston Villa', 'Blackburn', 'Bolton', 'Chelsea', 'Everton', 'Portsmouth', 'Stoke', 'Wolves', 'Man United', 'Tottenham', 'Sunderland', 'Wigan', 'Birmingham', 'Burnley', 'Hull','Liverpool', 'Arsenal', 'Man City', 'Fulham', 'West Ham','West Brom', 'Newcastle', 'Blackpool', 'QPR', 'Swansea', 'Norwich','Reading', 'Southampton', 'Crystal Palace', 'Cardiff', 'Leicester','Bournemouth', 'Watford', 'Middlesbrough', 'Brighton','Huddersfield'.

- AwayTeam: 'Wigan', 'Man City', 'Sunderland', 'Hull', 'Arsenal', 'Fulham',
   'Burnley', 'West Ham', 'Birmingham', 'Liverpool', 'Chelsea', 'Wolves',
   'Portsmouth', 'Man United', 'Tottenham', 'Stoke', 'Bolton', 'Blackburn', 'Everton',
   'Aston Villa', 'West Brom', 'Blackpool', 'Newcastle', 'Norwich', 'Swansea', 'QPR',
   'Southampton', 'Reading', 'Cardiff', 'Crystal Palace', 'Leicester', 'Watford',
   'Bournemouth', 'Middlesbrough', 'Huddersfield', 'Brighton'.
- FTResult: continuous, ranging from 0 to 9.
- **HTHomeGoals**: continuous, ranging from 0 to 5.
- HTAwayGoals: continuous, ranging from 0 to 5.
- HTResult : 'A', 'D', 'H'.
- Referee: 'M Clattenburg', 'M Dean', 'A Marriner', 'A Wiley', 'M Halsey', 'M Atkinson', 'S Bennett', 'C Foy', 'L Mason', 'P Dowd', 'M Jones', 'L Probert', 'P Walton', 'H Webb', 'S Attwell', 'K Friend', 'St Bennett', 'Mn Atkinson', 'A Taylor', 'M Oliver', 'N Swarbrick', 'J Moss', 'R East', 'C Pawson', 'R Madley', 'P Tierney', 'K Stroud', 'G Scott', 'S Hooper', 'C Kavanagh', 'I Mason', 'D Coote', 'A Madley', 'J Linington'.
- HomeShots: continuous, ranging from 0 to 43.
- AwayShots : continuous, ranging from 0 to 30.
- **HomeTeamShotsTarget**: continuous, ranging from 0 to 24.
- AwayTeamShotsTarget : continuous, ranging from 0 to 20.
- HomeTeamFouls: continuous, ranging from 0 to 24.
- AwayTeamFouls : continuous, ranging from 0 to 26.
- **HomeTeamCorners**: continuous, ranging from 0 to 19.
- AwayTeamCorners: continuous, ranging from 0 to 19.
- HomeTeamYellowCards: continuous, ranging from 0 to 7.
- AwayTeamYellowCards: continuous, ranging from 0 to 9.
- HomeTeamRedCards: continuous, ranging from 0 to 2.
- AwayTeamRedCards: continuous, ranging from 0 to 2.
- Season: continuos, ranging from 1 to 10.
- MeanCornersHome: continuous.
- MeanCornersAway: continuous.
- MeanShotsHome: continuous.
- MeanShotsAway: continuous.
- MeanGoalsHome: continuous.
- MeanGoalsAway: continuous.
- MeanGoalsConHome: continuous.
- MeanGoalsConAway: continuous.
- B365H: continuous.

B365D: continuous.B365A: continuous.

#### **Correlation Matrix**

The correlation between the attributes was calculated, and the largest of them was found between columns B365A and B365D, but they were not removed because this result shared the same explanation of the home advantage phenomenon. If an away team is more strong the another the victory by the home team will decrease and will be distributed between the odds of away victory and draw. Another example of correlation in the attributes was between MeanGoalsHome/Away and MeanShotsHome/Away; and MeanGoalsHome/Away and MeanCornersHome /Away. This can be explained by the own soccer rules: to make goals it is necessary to shoot and a corner is originated by an attempt of a shoot on goal.

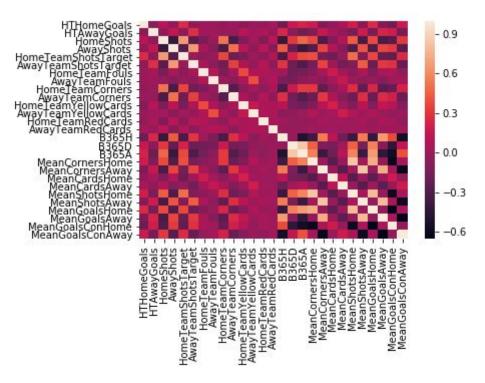


Figure 4: Correlation Matrix

## **Algorithms and Techniques**

The following algorithms will be analyzed: DecisionTree, SVM, AdaBoost, and XGBoost. The choice of the algorithms was made as follows: every algorithm was evaluated with the default parameters and the two that have obtained the two best results were optimized. The choice of each algorithm was made for the following reasons:

- 1. **Decision Tree:** it is an algorithm easy to use with low computational cost and able to handle both categorical and numerical data, and graphically allow you to interpret the data.
- 2. Support Vector Machine (SVM): SVM works well in small datasets without noise. The limits could be non-linear but need to be well defined.
- **3. AdaBoost:** Ensemble methods are more robust than single estimators or model because it can be improved by the use the multiple classifiers.
- 4. **XGBoost:** it is an kind implementation of Gradient Boosting, which produce a prediction model in the form of a set of weak learners, typically decision trees and has good performance and velocity.

### **Benchmark**

How the 2018/2019 season has finished recently, the results of the last ten games will be used to compare the model proposed's prediction with the predictions taken from the benchmarker, the website Footballpredictions.com <sup>[5]</sup>. The results given by the website will be compared with the result from regression and classification models, so all the predictions, be they given by regression, classification or benchmarker output will be transformed into a classification output to create a common way to compare the results.

## Methodology

## **Data Preprocessing**

The pre-processing step was done as follows:

- Season column: the season attribute as encoded using the rule the first season had the integer value 1, the second one had the value 2 and the last one had the values 10. In this way, more recent games have the biggest weight in the model;
- 2. Join data frames: all data frames were joined to an only data frame variable, more easier to handle:

- 3. Drop irrelevant attributes: attributes irrelevant to the analysis were removed from the data frame:
- 4. Rename columns: some columns were renamed from abbreviations to more meaningful names. For example: 'HTAG' was changed by 'HTAwayGoals';
- 5. Remove the target attribute: the column 'FTResult' was removed from the data frame variable to a new variable responsible to store all the outputs;
- 6. Encode the target attribute: the new target variable was encoded as follows: 'H' = 2, 'D' = 1 and 'A' = 0;
- 7. Normalizing numerical attributes: All numerical columns were mapped and normalized, figure 5.
- 8. One-hot encoding: All categorical features were encoded follow the one-hot encoding procedure.

	HomeTeam	AwayTeam	HTHomeGoals	HTAwayGoals	HTResult	Referee	HomeShots	AwayShots	HomeTeamShotsTarget	AwayTeamShotsTarget
0	Aston Villa	Wigan	0.0	0.2	А	M Clattenburg	0.255814	0.466667	0.208333	0.35
1	Blackburn	Man City	0.0	0.2	Α	M Dean	0.395349	0.266667	0.375000	0.25
2	Bolton	Sunderland	0.0	0.2	А	A Marriner	0.255814	0.666667	0.125000	0.65
3	Chelsea	Hull	0.2	0.2	D	A Wiley	0.604651	0.233333	0.500000	0.15
4	Everton	Arsenal	0.0	0.6	А	M Halsey	0.186047	0.500000	0.208333	0.45

Figure 5: Normalization of numerical features

- 9. Features null: check how many features present null values;
- 10. Duplicate instances: verify how many rows are duplicated;
- 11. Benchmark creation: the benchmark was created removing the ten last rows from training and test sets, figure 6.
- 12. Training, test set: split the data into two sets, training and test sets with 80% and 20% of numbers of instances, respectively.

	HTHomeGoals	HTAwayGoals	HomeShots	AwayShots	HomeTeamShotsTarget	AwayTeamShotsTarget	HomeTeamFouls	AwayTeamFouls	HomeTeamCor
3790	0.2	0.4	0.139535	0.666667	0.083333	0.45	0.500000	0.28	0.105
3791	0.0	0.0	0.325581	0.566667	0.208333	0.30	0.458333	0.08	0.21(
3792	0.6	0.2	0.395349	0.533333	0.333333	0.40	0.458333	0.28	0.210
3793	0.0	0.4	0.372093	0.433333	0.083333	0.30	0.250000	0.28	0.263
3794	0.0	0.0	0.209302	0.466667	0.125000	0.20	0.375000	0.28	0.210
3795	0.2	0.0	0.302326	0.233333	0.208333	0.10	0.125000	0.40	0.210
3796	0.0	0.2	0.604651	0.433333	0.416667	0.20	0.375000	0.20	0.578
3797	0.2	0.0	0.232558	0.333333	0.125000	0.15	0.333333	0.20	0.210
3798	0.2	0.0	0.255814	0.566667	0.125000	0.45	0.416667	0.48	0.368
3799	0.0	0.4	0.395349	0.533333	0.333333	0.45	0.416667	0.36	0.368

10 rows × 146 columns

Figure 6: Benchmark set

## **Implementation**

To run the algorithms proposed were necessary to implement the following functions:

• **Multiclass\_roc\_auc\_score**: this function calculates the roc-score for the multiclassification scenario (Home, Away and Draw). Figure 7.

```
from sklearn.metrics import roc_auc_score
from sklearn import preprocessing

def multiclass_roc_auc_score(y_test, y_pred, average="macro"):
    lb = preprocessing.LabelBinarizer()
    lb.fit(y_test)

    y_test = lb.transform(y_test)
    y_pred = lb.transform(y_pred)
    return roc_auc_score(y_test, y_pred, average=average)
```

Figure 7: Roc\_auc\_score implementation

• **Train\_predict:** this function creates a template to run and evaluate (Confusion Matrix and ROC score) the model selected to test. Figure 8.

```
from sklearn.metrics import confusion_matrix
def train predict(learner, X train, y train, X test, y test):
     inputs:
      - learner: the learning algorithm to be trained and
predicted on
      - X train: features training set
      - y train: income training set
      - X_test: features testing set
      - y_test: income testing set
     results = {}
     # Fit the learner to the training data
     start = time() # Get start time
     learner = learner.fit(X train,y train)
     end = time() # Get end time
     # Calculate the training time
     results['train_time'] = end - start
     # Print the results
     print ('Trained model in {:.4f}
seconds'.format(results['train_time']))
     # Get the predictions on the test set(X test)
```

```
start = time() # Get start time
     predictions_test = learner.predict(X_test)
     end = time() # Get end time
     # Calculate the total prediction time
     results['pred_time'] = end - start
     # Print and return results
     print ('Made predictions in {:.4f}
seconds.'.format(results['pred_time']))
     # Success
     print("{} trained on {}
samples.".format(learner.__class__.__name__, len(X_train)))
     #Confusion Matrix
     classes_=[ 'Home', 'Draw', 'Away']
     plot_confusion_matrix(confusion_matrix(y_test,
predictions_test,labels=[2,0,1]), classes_)
     results['roc-auc'] = multiclass roc auc score(y test,
predictions test)
     print('Roc-auc = {:.4f} \n'.format(results['roc-auc']))
     print('=======')
     # Return the results
     return results
```

Figure 8: Train predict function implementation.

Main block: this block initialize the models and collects the return from each model as well.
 Figure 9,

```
results[clf_name] = {}
    results[clf_name] = train_predict(clf, X_train, y_train,
X_test, y_test)
```

Figure 9: initializing the learning models

One of the complications during the project was calculated and plot the ROC-Score to multiclass prediction. Thus, it was necessary to create new functions to do that.

### Refinement

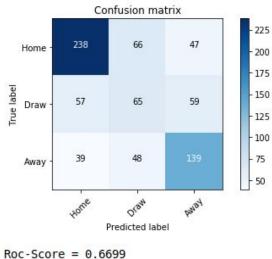
From the two best algorithms results, it was tried to optimize both of them. The optimization was done using the Grid Search method. For this, it was created a list with the parameters to be optimized by each algorithm.

### **Results**

### **Model Evaluation and Validation**

#### **Decision Tree**

The first algorithm evaluated was the Decision Tree presenting the following results. These results were the worst obtained by the algorithms tried.



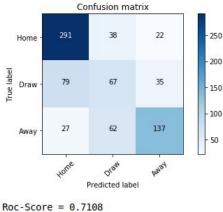
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Figure 10: Decision Tree results

#### **SVM**

The SVM results were better than they obtained by Decision Tree. ROC-Score had a value bigger than 0.70 and in the confusion matrix, it is possible to see that more matches were classified as Home Victory.

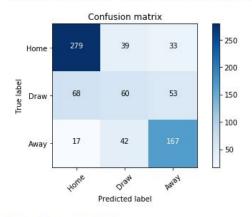
> Trained model in 1.8855 seconds Made predictions in 0.3122 seconds. SVC trained on 3032 samples.



#### **AdaBoost**

AdaBoost results were slightly better than SVM results as well as ROC-Score. However, the time elapsed to train the model was significantly reduce applying the same training set.

> Trained model in 0.3063 seconds Made predictions in 0.0088 seconds. AdaBoostClassifier trained on 3032 samples.



Roc-Score = 0.7257

Figure 10: AdaBoost results

#### **XGBoost**

XGBoost results were approximate equals to AdaBoost results, but the computational cost to train the model was much higher now applying the same training set.

Trained model in 2.1985 seconds Made predictions in 0.0097 seconds. XGBClassifier trained on 3032 samples.

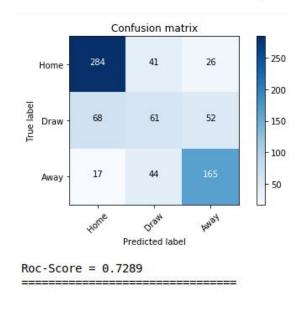


Figure 11: XGBoost results

So, in this way, the two algorithms with the better results were AdaBoost and XGBoost. Each one of these was optimized through the Grid Search method using an individual parameter set. For Decision Tree algorithm were used the following parameters and values and the results obtained were:

Figure 12: AdaBoost parameters optimization

```
Unoptimized model
-----
ROC-Score on testing data: 0.7257

Optimized Model
-----
ROC-Score on the testing data: 0.7226
```

Figure 13: AdaBoost parameters optimization results

In this way, it is not possible to reach an optimized model with better results using Grid Search. The results present almost the same ROC-Score, this could be caused because the function stucks in a maximum local or the function is very close to the global maximum.XGBoost optimization task was done in a simialliry way, but using the following parameters:

Figure 14: XGBBoost parameters optimization

The same way that happened to AdaBoost the optimization process does not have significant variations on results, in the figure 15.

```
Unoptimized model
-----
ROC-Score on testing data: 0.7289

Optimized Model
-----
ROC-Score on the testing data: 0.7201
```

Figure 15: XGBoost parameters optimization results

#### **Benchmark**

Since we already have the optimized models we will confront them with the proposed benchmark. The benchmark proposed was to get the ten last games of the last Premier League season predicted by Footballpredictions.com<sup>[8]</sup>, but how the website give their prediction in possibly match score it was transformed the score to a class proposed in the study. Then our benchmark model is given by:

Home Team	Away Team	Score	Prediction Class	Correct Classification?	
Brighton	Man City	1-3	А	Yes	
Burnley	Arsenal	1-2	А	Yes	
Crystal Palace	Bournemouth	3-3	D	No	
Fulham	Newcastle	1-1	D	No	
Leicester	Chelsea	1-2	А	No	
Liverpool	Wolves	2-1	Н	Yes	
Man United	Cardiff	2-0	Н	No	
Southampton	Huddersfield	2-2	D	Yes	
Tottenham	Everton	1-1	D	Yes	
Watford	West Ham	1-1	D	No	

 Table 1: Benchmark results from Footballpredictions

In this way, the benchmark model proposed has five hits on ten matches. The results of each optimized model when given the benchmark matches as input are:

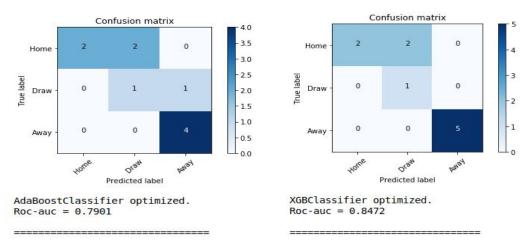


Figure 16: AdaBoos and XGBoost benchmakr result

Thus, both models are able to beat the benchmark model. AdaBoostClassifier had seven hits on ten matches, while XGBoost Classifier was even better with eight hits on ten matches.

### **Justification**

The models analyzed have had a better result than the prediction provided by the benchmark. However, the best benchmarker to be applied would be matches that did not happen. So, we can really compare more difficult inputs for both methods. It is important to notice that both models have more difficult to predict matches will be draws, although the 'Draw' class is the class with more instances.

### Conclusion

### **Free-Form Visualization**

**Total** 

The below table compares the result class with the classes predicted by each agent (Benchmark, AdaBoost, and XGBoost). As it is possible to see in the table below both of models proposed have won against the Benchmark.

Home Team	Away Team	Benchmark Class	AdaBoost Class	XGBoost Class	Real Class	
Brighton	Man City	Α	Α	Α	Α	
Burnley	Burnley Arsenal		D	Α	Α	
Crystal Bourneme Palace uth		D	Н	Н	Н	
Fulham	Newcastle	D	Α	Α	Α	
Leicester	Chelsea	А	D	D	D	
Liverpool	Wolves	Н	Н	Н	Н	
Man United	Cardiff	Н	А	А	А	
Southampt on	Huddersfie Id	D	Н	Н	D	
Tottenham	Everton	D	Н	Н	D	
Watford	West Ham	D	Α	Α	Α	
		5/10	7/10	8/10		

#### Reflection

The process used in this project can be summarized in the following steps:

- 1. Find an initial problem with public datasets;
- 2. The data was download and preprocessed from different data source;
- 3. To find and propose and plausible benchmark;
- 4. Select classifier models to be trained in this project;
- 5. Preprocessed the data;
- 6. Implement the models proposed using the data obtained;
- 7. To find a good and reasonable evaluate method.

I thought the steps 4 and 7 the most difficult, to find a good and appropriate model to the problem was a little bit difficult. I have tried some algorithms like CatBoost and LightGBM, but both of them had similar results with high computational cost and time elapsed. To evaluate the model and have found an excellent article<sup>[7]</sup> that gives the correct direction.

## **Improvements**

To improve the models I suggest to increase more data like:

- **Streaks**: a number of last game results, like last five results by team, example: 'W-D-L-W-W'. The number of matches analyzed can vary as a parameter;
- Performance in earlier encounters: to get the historic matches between two teams;
- Coach: a specific coach can havê direct impact in the final result;
- Matches with special importance: sometimes a team can prioritize some specific matches then another;
- **Ball Possession**: this statistical analysis has a very important mean, how much time a team has the ball implies in how much time the team were in the attack;
- Promotion to higher leagues: usually a team who came from a lower division has more difficult in a higher division;
- Soccer skills: use skill grades on team level offense, defense, possession, and fatigue;
- Strategy and style: a tactical training or special plays can define a match;
- **Betting odds**: betting odds were used in the proposed model, but to use more than a betting by differents sportsbook;
- **Club budgets**: team budgets can influence directly team performance. The rich team has budgets to buy and pay better players.

Other points that can have improved try to use artificial neural networks and deep learning as well and try a better function or way of optimization the function.

### References

- [1] Mercado de apostas esportivas movimenta R\$ 2 bilhões no Brasil, 2018. https://www.terra.com.br/noticias/dino/mercado-de-apostas-esportivas-movimenta-r-2-bilhoes-no-brasil-segundo-pesquisa,5e91353bb264cfb927b0b93d8a94e1a397u8wbih.html
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http://www.football-data.co.uk/

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