

# Towards proper errors!

The errors and their interpretation in automatically  
assessed exercises in mathematics

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Hannu Tiitu

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in automatically assessed exercises  
in mathematics

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Thesis submitted in partial fulfillment of the requirements for  
the degree of Master of Science in Technology.  
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Advisor: docent Jarmo Malinen

**Aalto University**  
**School of Science**  
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**Abstract**

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Oikeisiin virheisiin! Virheelliset vastaukset ja niiden tulkinta automaattisesti tarkastetuissa matematiikan harjoitustehtävissä

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# 1. Introduction

## 1.1 Objectives of the Thesis

1. Can player level attribute data improve accuracy of match outcome prediction? 2. How to improve prediction accuracy of the draw class? 3. Is't possible to earn positive returns betting according the model's predictions?

1. Can player level attribute data improve accuracy of match outcome prediction?

2. How to improve prediction accuracy of the draw class?

3. Is't possible to earn positive returns betting according the model's predictions?

## 1.2 Literature Review

1. What methods and how matches are predicted (Win/lose, score) One factor models, Multifactor models, Score vs outcome prediction, data used in multifactor,

2. How simulations are done if any

3. Elo rating

4. beating bookmaker's odds

Groll et al. [1] predicted the FIFA World Cup 2018 match outcomes using three different methods. Data used in their experiments was the as in [2]. This dataset has very limited attributes to describe teams playing styles. Team's ability covariate from the rating method is included in the input vector for the final simulations. Team's ability weights team's recent performance more than FIFA/Coca-Cola World ranking . Including this team's ability parameter improved the accuracy significantly for Random Forest. It's important to notice that the input data used in [1] is not updated during the tournament. This means that ranking stays static even though one team might perform well based on the other attributes and survive far in the tournament. This means that the team's ability is not updated to reflect the real ability based on the prediction results. Groll et al. [1] predicted the match outcomes using regression, not classification. With regression, the feature vector is conditional on match's teams but predicted scores are drawn from independent Poisson distributions. With ranking methods score is dependent. Dixon and Coles [3] identified correlation between scores and are one of the many researchers that have relaxed the strong assumption of conditional independence between the scores.

Leitner et al. [4] simulated UEFA Euro 2008 football tournament using ratings of abilities (such as the Elo rating or FIFA/Coca-Cola World ranking) and Bookmaker's odds. They showed that Bookmarker's odds outperformed Elo, but both are suitable attributes for match outcome prediction. Their models predicted only the probability of a win. This limits the model's accuracy in cases where two or more teams share the same number of points in the group stage. The model which based on the bookmaker's odds was able to predict the teams in the final correctly. One interesting finding in [4] is that FIFA/Coca-Cola World <sup>1</sup> rating has a higher Spearman correlation than Elo rating and could be a good metric if the corresponding winning probabilities could be computed. Results in paper [6] are contrary to these findings. Lasek et al. [6] compared different rating methods and their results imply that Elo rating describes a better team's ability compared to FIFA/Coca-Cola rating.

Simulations [4, 1] are done in a manner which takes into account group draws. Their results show that teams with relatively easier opponents in the group stage have higher probabilities to go further in the tournament.

One clear motivation behind match outcome prediction is the possibility

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<sup>1</sup>FIFA has changed the ranking algorithm three times since it was introduced. The ranking algorithm will be changed after FIFA World Cup 2018 to resemble Elo rating [5].



to earn money from betting. The *Efficient market hypothesis* defined by Badarinathi and Kochmann [7] "asserts that investors cannot consistently "beat the market" because stocks reside in perpetual equilibrium" is an assumption used in finance. Weak-form efficiency means that a part of the odds given by bookmakers are mispriced. The efficient market hypothesis has been revoked in finance [8]. Goddard et al. and Badarinathi et al. [9, 7] find that this might be the case in also in betting. However Goddard et al. [9] states that there is some evidence that inefficiencies in the bookmakers' prices have diminished over time.

Kuypers [10] shares some light on how bookmakers calculate their odds. If bookmaker wants to increase its profits while keeping its over-roundness competitive it needs set the odds further from the market efficient odds. Also, marketing purposes and heavy one-sided bets can lead to inefficient odds. In the case of heavy one-sided bets bookmaker exposes itself to higher risk exposure if match's outcome is the one that is betted very heavily.

## **2. Data**

### **2.1 Data**

In this section, I briefly describe the primary dataset of all international football matches and the secondary dataset of player attributes from the EA Sport's video game series FIFA. I have used both of the datasets to generate new data points; this process will be discussed later in this chapter.

#### **2.1.1 International football match dataset**

As the primary source of data I have used results from all international football matches from November 11th, 1872 to June 12th, 2018. This dataset is provided by Kaggle [11] and I have collected the missing games between June 4th, 2018 and June 12th, 2018 from FIFA's website [12]. From this dataset I have used columns: home team, away team, match score and tournament type.

#### **2.1.2 EA Sport's video game series FIFA's player attributes**

EA Sport's video game series FIFA describes every player in the game with several different attributes. These attributes are first collected by EA's data reviewers who are made up by coaches, professional scouts and a lot of season ticket holders from around the world. The final value is given by EA editors based on the reviewers' answers [13]. From here onwards EA Sport's video game series FIFA's player attributes are called just player attributes.

Player attributes were available from the year 2007 onwards [14]. I collected this data myself since it was not available as a single dataset.

This dataset has a single data point per player per year. In my research, I assume that the ratings are not changing too much during the season and that the team-level attributes, that are aggregated from player attributes are itself somewhat resistant to minor changes in the player-level ratings. EA Sport's has released updated ratings during the seasons, but the frequency is varying season-wise and data is not easily accessible.

All of the player attributes have a value in the range of 0-99. When two players are compared lower value means that the player's capability regarding that attribute is not as good as the other players. To guarantee similar attributes for every year only 24 player attributes are used that are listed for every year from 2007 to 2018. I have listed these attributes here and the short description is taken from Fifplay [13].

### **Goalkeeper:**

*Diving*: determines a player's ability to dive as a goalkeeper.

*Handling*: determines a player's ability to handle the ball and hold onto it using their hands as a goalkeeper.

*Kicking*: determines a player's ability to kick the ball as a goalkeeper.

*Positioning*: determines that how well a player is able to perform the positioning on the field as a player or on the goal line as a goalkeeper.

*Reflexes*: determines a player's ability and speed to react (reflex) for catching/saving the ball as a goalkeeper.

### **Mental:**

*Aggression*: determines the aggression level of a player on pushing, pulling and tackling.

*Heading accuracy*: determines a player's accuracy when using the head to pass, shoot or clear the ball.

*Marking*: determines a player's capability to mark an opposition player or players to prevent them from taking control of the ball.

### **Physical:**

*Acceleration*: determines the increment of a player's running speed (sprint speed) on the pitch. The acceleration rate specifies how fast a player can reach their maximum sprint speed.

*Reactions*: determines the acting speed of a player in response to

the situations happening around them.

*Shot Power*: determines the strength of a player's shootings.

*Sprint Speed*: determines the speed rate of a player's sprinting (running).

*Stamina*: determines a player's ability to sustain prolonged physical or mental effort in a match.

*Strength*: determines the quality or state of being physically strong of a player.

### **Skill:**

*Ball control*: determines the ability of a player to control the ball on the pitch.

*Crossing*: determines the accuracy and the quality of a player's crosses.

*Dribbling*: determines a player's ability to carry the ball and past an opponent while being in control.

*Finishing*: determines the ability of a player to score (ability for finishing - How well they can finish an opportunity with a score).

*Free kick accuracy*: determines a player's accuracy for taking the Free Kicks.

*Long passing*: determines a player's accuracy for the long and aerial passes.

*Long Shots*: determines a player's accuracy for the shots taking from long distances.

*Penalties*: determine a player's accuracy for the shots taking from the penalty kicks.

*Short passing*: determines a player's accuracy for the short passes.

*Standing tackle*: determines the ability of a player to performing standing tackle.

### **2.1.3 Aggregating team-level attributes**

When people predict the end result of a football match they often reason based on the team's attributes. They might say that Italy is more likely to win since it has a stronger defense and its ball control is excellent. This reasoning is of course very subjective, but it introduces an assumption that certain attributes could explain the outcome of a match. In this section, I

explain how I have combined player attributes to team-level attributes to describe a football team based on its players' capabilities. Data for starting lineups was not available.

To describe the whole football team I have used the average value from 23 best players. These attributes are: *overall rating*, *potential*, *age*, *height*, *weight*, *international reputation* and *weak foot*. As an extra attribute, I calculated the average age from the top 11 players. The idea behind this attribute is to get the average age of the presumed starting lineup.

The other attributes are described by subsection of the players. I have used my knowledge and intuition on football to select the sizes of the subsections. The goalkeeper attributes are calculated based on the team's two best values for that attributes. The average for the skills required in set piece situations, like the attributes *free kick accuracy* and *penalties* for example, are calculated based on top three ratings, since in most cases very small subset of players handle these situations. Also sprint speed and marking are only calculated based on top three values. *Strength* and *stamina* are calculated using 10 best ratings. Other values are calculated using five best ratings for each attribute.

In cases where the team doesn't have enough players to calculate the attribute's value as mentioned in the previous part I have used this formula  $\frac{1}{N} \sum_{i=1}^N x_i * \max(N/K, C)$ . If  $N$  (the number of all available ratings for the attribute), is smaller than  $K$  (the required number of ratings) the average is multiplied with a coefficient that has a integer value in the inclusive range from  $C$  and 1. I have set  $C$  to 0.9.

#### 2.1.4 Historical odds

I have collected odds for the FIFA World Cup 2018 and 2014 from Odds Portal [15]. Odds Portal has collection of odds offered by multiple betting sites. For every match outcome I have used the average value from each available odd. Kuypers [10] mentions that football odds are mostly fixed. Based on values that Odds Portal offer, this is not the case anymore. Many odds have changed from the initial opening odd before the match start. I have used the latest value every odd since the data is easier to collect that way.

## 3. Methods

### 3.1 Predicting football match outcome with Random Forest Classifier

What is is done. Why random forest? What are the alternative methods

#### 3.1.1 Random Forest

Decision tree Overfitting, high variance, bad prediction power, CART

*bagging*

The problem of high variance in decision trees is problematic. Bootstrap aggregating, also called bagging, is a way to reduce this high variance of decision trees by averaging. Averiging is done over multiple estimators:

$$\hat{f}_{bag}(x) = \frac{1}{B} \sum_{b=1}^B \hat{f}^{*b}(x) \quad (3.1)$$

where B is the number of estimators and  $f^*$  is a single estimator. Bootstrap in bagging means that in the training of a single tree a random sample with replacement is taken from the original sample. Samples used in training come from the same distribution which means that the trees are identically distributed (i.d.). This combined with deep trees that have less bias means that the variance reduction achieved in bagging comes with a expense of small increase in bias and the loss of interpretability. A single tree can't be used anymore for reasoning. Since trees in bagging are not independent trees can have high correlation betweenem each other. This is common in cases where we have one strong predictor which often means that each tree is splitted similarly. [16]

Amit and Geman's [17] idea of random feature selection that inspired

Breiman to use bagging in tandem with random feature selection which he named as Random Forest [18]. With this random feature selection correlation between the trees can be reduced since the generalization error of a forest of tree classifiers depends on the strength of the individual trees in the forest and the correlation between them [18].

random subsampling Variance reduction more, higher feature space  
 random forest Low variance, high prediction power, if grown sufficiently deep, have relatively low bias Moreover, since each tree generated in bagging is identically distributed (i.d.), the expectation of an average of  $B$  such trees is the same as the expectation of any one of them.

### **3.1.2 Random forest hyperparameter selection**

### **3.1.3 Variable importance in Random Forest**

### **3.1.4 Model specifications**

## **3.2 Forecasting procedure and measurements of model's forecasting accuracy**

### **3.2.1 Description of our forecasting procedure**

### **3.2.2 Forecast accuracy measurements**

Precision, recall, F-score, accuracy of probabilistic prediction: Brier score, label ranking loss

### **3.2.3 Evaluating betting strategy**

UNIT, KELLY

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## A. Ut purus elit

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### A.1 Fusce mauris

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