

Business Use Case
Analytics in the Marketplace
Data Overview, EDA, Engineering
Client Pipeline
Model Engineering
Anomaly Detection
Bid Prediction



Business Use Case

Business Use Case



Scouting meets Advanced Analytics

Scouting yesterday

- Observation
- Rudimentary data
- Intuition



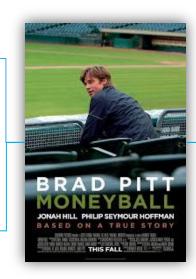
Scouting today

- Advanced analytics
 - availability of massive data
 - ability to process & capture insight

The hit movie: Moneyball (2011)

 The potential of unconventional sabermetrics in sport

 Scouting in soccer is a global challenge.



 Poor performing clubs face relegation which has a immediate impact on the club's bottom line

 Important for small \$\$\$ teams to use analytics to compete with larger clubs

Business Objectives

We are positioning ourselves as a scouting agency that:

- · uses the FIFA 2018 dataset and
- apply various data mining methods to:
- Enhance the discovery of talents
- Help soccer clubs better understand the **dynamics** (features) that come into play when determining the value of a player

Key Assumptions

Our dataset reflects information up to Summer 2018.

Market values are not biased and reflect the true intrinsic value of the player. We understand that may not be the case, but for the purpose of our models, we assume that it is.

All feature scores, which are developed by an independent third party, are accurate and reflective of the true player style. These features are reflective of historical performance

Hart Zwingelberg - Manager, Business Intelligence, Chicago Fire









"This (referring to soccer analytics) wasn't a thing even five years ago,"..."To see (teams) starting to switch to a more analytically based and project-oriented front office, it's really great. And it's only going to explode from here."

Highlights of our meeting with Hart:

- Chicago Fire uses advanced analytics for internal team assessment
- Due to the global nature of the game, the Chicago Fire prefers to outsource its scouting function to 3rd party resources (who include advanced analytics in their arsenal of player assessment)
- Focus on defining success metrics by position that fit within their overall team strategy/style
- Hart sees the potential for advanced analytics in sport and is interested in coordinating a project with the MScA program in the future



Data Overview, EDA, Engineering

Data - Overview



Features

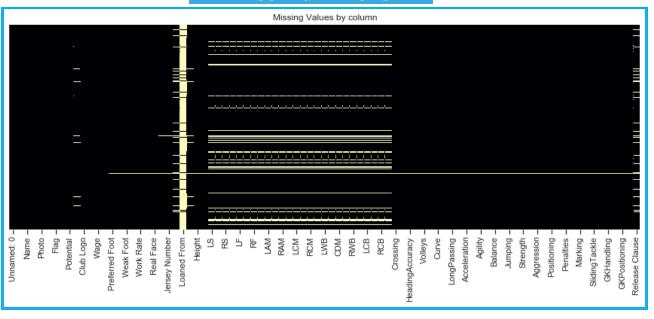
Profile

• Club	• Joined
 Club Logo 	 Loaned From
 Preferred Foot 	 Contract Valid Until
 Weak Foot 	 Int. Reputation
 Body Type 	• Photo
 Real Face 	
• Jersey Number	
	Club LogoPreferred FootWeak FootBody TypeReal Face

Position Related

	• LS	• LAM	• LWB
	• ST	• CAM • RAM	• RWB
	• RS	• LM	- LD
	• LW	• LCM	• LB
• Position	• LF	• CM	• LCB
	• CF	• RCM • RM	• CB
	_	• LDM	• RCB
	• RF	• CDM	
	• RW	• RDM	• RB

MISSING VALUES



Attributes/Skills

 Overall 	 Crossing 	 Dribbling 	• Acceleration	• ShotPower	 Aggression 	 Marking 	 GKDiving
 Potential 	 Finishing 	• Curve	 SprintSpeed 	 Jumping 	 Interceptions 	 StandingTackle 	 GKHandling
 Special 	 HeadingAccuracy 	 FKAccuracy 	 Agility 	 Stamina 	 Positioning 	 SlidingTackle 	 GKKicking
 Skill Moves 	 ShortPassing 	 LongPassing 	 Reactions 	 Strength 	• Vision		 GKPositioning
 Work Rate 	 Volleys 	 BallControl 	• Balance	 LongShots 	 Penalties 		 GKReflexes
					 Composure 		



Dataset

• 18207(R) x 89(C)

CSV

\$\$\$

• Value • Wage • Release Clause

Data Processing & Feature Engineering



Original Data

Feature	Data Type	Missing Values
ID	Categorical	-
Name	Text	-
Age	Numerical	-
Height	Text	48
Weight	Text	48
Nationality	Categorical	-
Flag	Categorical	-
Club	Categorical	241
Club Logo	Text	
Preferred Foot	Categorical	48
Weak Foot	Numerical	48
Body Type	Categorical	48
Real Face	Categorical	48
Jersey Number	Categorical	60
Joined	Date	1553
Loaned From	Categorical	16943
Contract Valid Until	Date	289

After Data Processing & Feature Engineering

	Processing/Feature Engineering	Imputation / Drop	Data Type
	Dropped	-	-
	Dropped	-	-
	-	-	Numerical
	Converted inches to centimeters	48 missing rows dropped	Numerical
	Removed the text "lbs" and converted to integer	48 missing rows dropped	Numerical
	Dropped and new column "Continent" created to assign continent instead	0	Dummy
	Dropped	-	-
	Dropped and new column "Club Reputation" created by taking the mean of 'International Reputation' for players for each club	Filled in missing values with "No_club"	Numerical
	Dropped	-	-
•	Converted to Binary: 0 = left, 1 = right	48 missing rows dropped	Categorical
	No change	48 missing rows dropped	Numerical
	Removed one-off body types and replaced them with either "lean", "stocky" and "normal" based on domain knowledge	48 missing rows dropped	Numerical
	Converted to Binary: $0 = No$, $1 = Yes$	48 missing rows dropped	Categorical
	No change	48 missing rows dropped. 12 remaining missing values were filled in using the mode Jersey Number of the player's position	Categorical
	Converted to int: 2019/1/1 - Joined Date	Filled in missing values with 0	Numerical
	Converted to Binary: 0 = Not on loan, 1 = On loan	Missing value means the players is not on loan. These missing values are assigned 0	Categorical
	Converted to int: years of contract left from 2018	Filled in missing values with 0 (expired)	Numerical



Data Processing & Feature Engineering



Original Data

Feature	Data Type	Missing Values
Position	Categorical	60
LS	Text	2085
	Text	2085
	Text	2085
24 columns	Text	2085
	Text	2085
	Text	2085
	Text	2085
RB	Text	2085

After Data Processing & Feature Engineering

Imputation / Drop	Data Type
Players assigned Other originally did not have a position, but later imputed based on the players' max ability from Attacking, Defending, GoalKeeping	Dummy
2025 missing values are Goalkeepers, who do not have a value for this column	Dummy
2025 missing values are Goalkeepers, who do not have a value for this column	Dummy
2025 missing values are Goalkeepers, who do not have a value for this column	Dummy
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	Players assigned Other originally did not have a position, but later imputed based on the players' max ability from Attacking, Defending, GoalKeeping 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column 2025 missing values are Goalkeepers, who do not have a value for this column

For the Good of the Game

Data Processing & Feature Engineering



Original Data

Feature	Data Type	Missing Values
Overall	Numerical	-
Potential	Numerical	-
Special	Numerical	-
Skill Moves	Numerical	48
Work Rate	Categorical	48
* Attributes x 34	Numerical	48
Value	Text	
Wage	Text	
Release Clause	Text	1564

After Data Processing & Feature Engineering

Processing/Feature Engineering	Imputation / Drop	Data Type
-	<u>-</u>	Numerical
-	-	Numerical
-	-	Numerical
-	48 missing rows dropped	Numerical
Dropped and created new columns "Attack_WR" and "Defense_WR"	48 missing rows dropped	Numerical
7 New columns created "Attack", "Skill", "Movement", "Power", Mentality", "Defending", "GoalKeeping" and assigned with means of attributes that belong to the group	48 missing rows dropped	Numerical
Removed currency signs and converted to integer.		Numerical
Removed currency signs and converted to integer.		Numerical
Removed currency signs and converted to integer	Missing values filled in with 0	Numerical

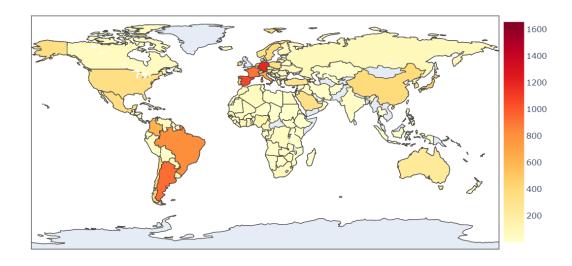
Summary:

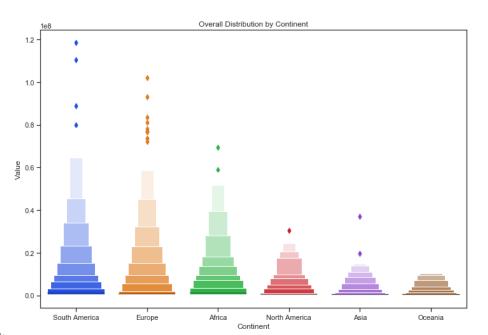
18159 rows x 125 columns

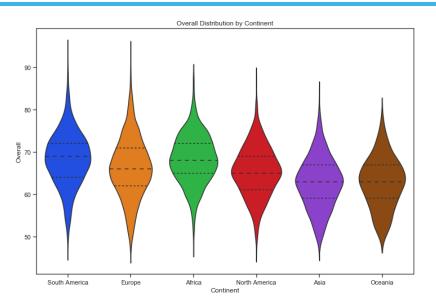


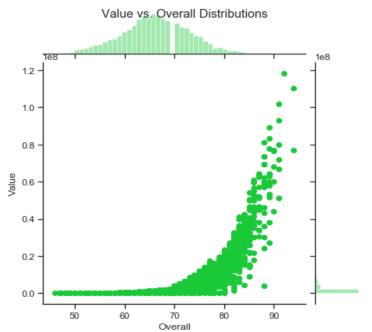
EDA – Visualization (1/3)







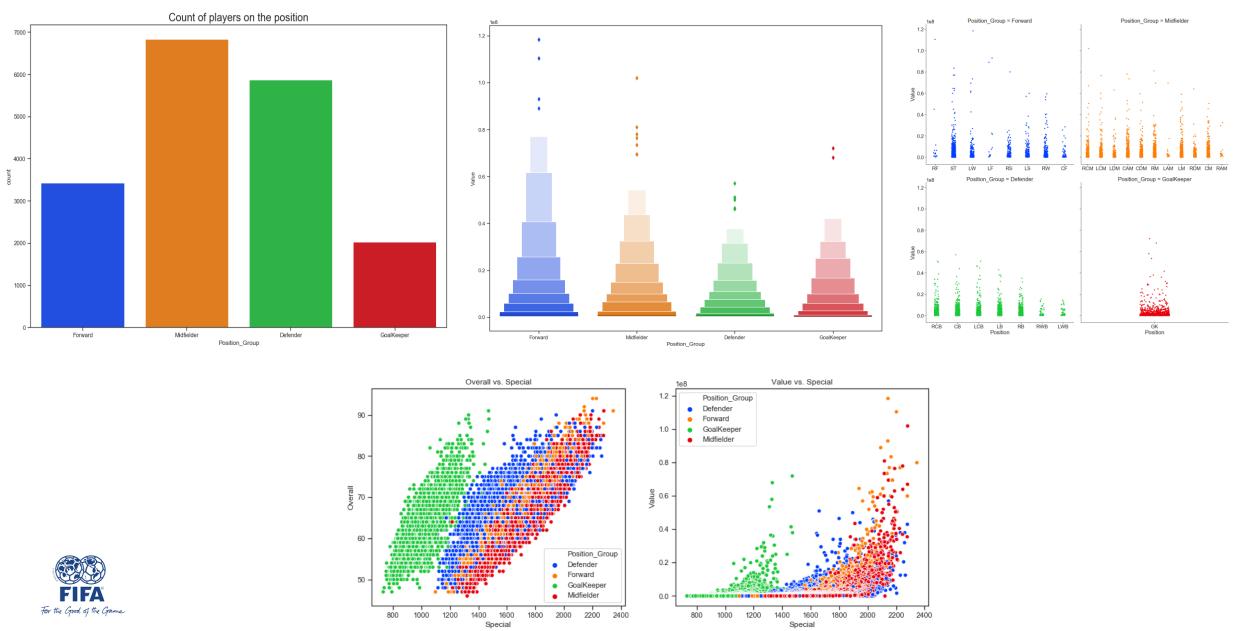






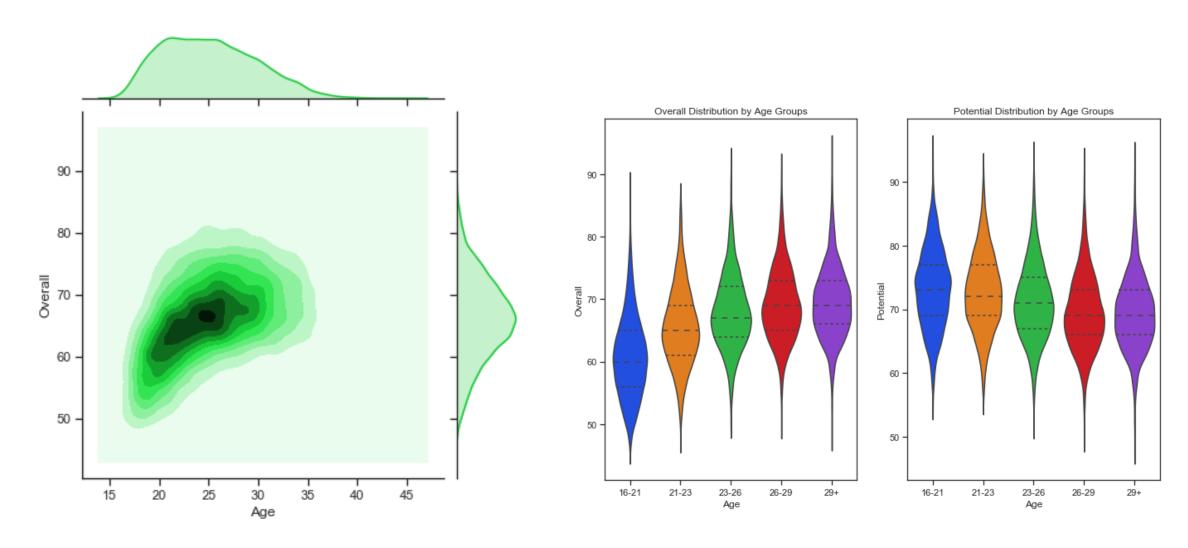
EDA – Visualization (2/3)





EDA – Visualization (3/3)

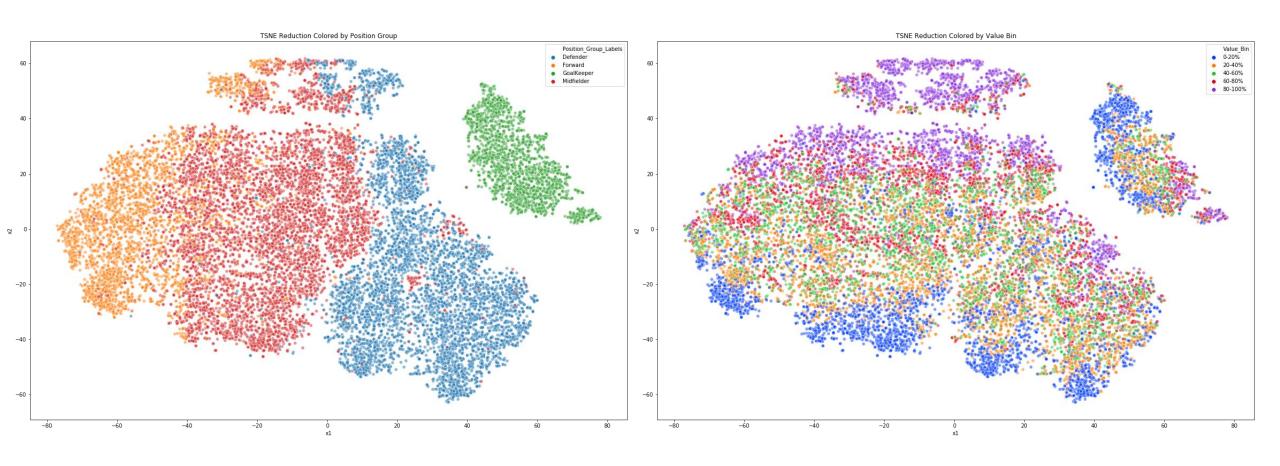






TSNE





TSNE reduction shows clustering of position groups...

and within these position group clusters there is additional clustering of players by valuation (\$) level.

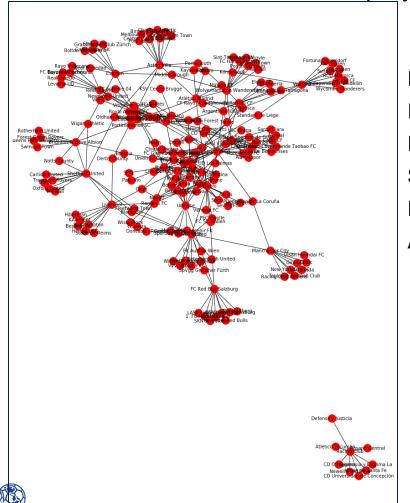


Analysis on players on loan: Graph



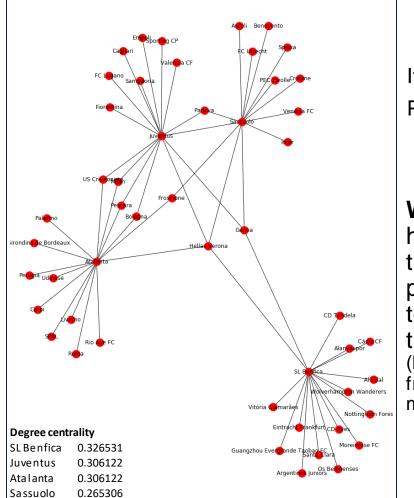
Players on loan: 1265

Clubs that loaned out 10 or more players



England 10
Italy 8
Portugal 3
Spain 3
France 1
Austria 1

Clubs that loaned out **15 or more** players



Italy 3
Portugal 1

Why? Italy doesn't have B teams, so they send young players out on loan to give them playing time.

(B teams allowed in Italy from 2019 so this pattern may change)

Client Pipeline Process



01

Create Restricted Set of Recommended Players

K-Nearest Neighbors

02

Isolate Outlier Players



- SVM-One Class
- Local Outlier factor
- Isolation Forest
- DBSCAN

03

Predict Bid Price for Isolate Outlier Players







- Linear Regression
- Decision Tree
- Random Forest
- XGBoost
- SVR







Model Engineering

Client Pipeline Process



Give me 300 hundred players similar to "M. Salah"



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Set of Recommended
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Filtering Functions Option #1:



filter_players(position, ovr_min = 0, ovr_max= 100)

Accepts a position name and overall range and returns a filtered list & dataframe of the players that meet those criteria

```
Step 1: Enter the position looking for:

CM

Step 2: What is the min overall?:
```

Step 3: What is the max overall?:

Output

Here are the filtered players' features based on your criteries

```
Here are the filtered players based on your criteriea:

['Thiago',
    'S. Milinković-Savić',
    'Jorginho',
    'I. Gündoğan',
    'N. Keïta',
    'C. Tolisso',
    'A. Rabiot',
    'L. Goretzka',
    'J. Draxler',
    'Cesc Fàbregas',
    'M. Dembélé',
    'Rodri',
```

norc	urc	ciic I	te fiftered players features based on your criteriea:										
	Age	Overall	Potential	Special	Preferred Foot	International Reputation	Weak Foot	Skill Moves	Real Face	Height	Weight	LS	ST
67	27	86	86	2190	1	3.0	3.0	5.0	1	175	154	75	75
78	23	85	90	2206	1	2.0	4.0	4.0	1	190	168	81	81
121	26	84	87	2136	1	2.0	3.0	3.0	0	180	148	70	70
136	27	84	84	2138	1	3.0	4.0	4.0	1	180	176	75	75
161	23	83	88	2082	1	2.0	4.0	4.0	1	173	141	73	73
162	23	83	88	2207	1	2.0	3.0	3.0	1	180	179	78	78
168	23	83	87	2184	0	2.0	3.0	3.0	1	193	176	77	77
169	23	83	88	2203	1	3.0	4.0	3.0	1	188	174	77	77
184	24	83	86	2112	1	3.0	5.0	4.0	1	188	170	79	79

Option #2:

recommended_k_players_df(player, k_players = 100)

Accepts a player's name and number of players to recommend and returns a dataframe of the recommended players and a list of their names. The recommendations are limited to players from the same position group.

```
Step 1: Enter the player you are looking for:

M. Salah
```

Step 2: Enter the number of similar players you are looking for: 300

<u>Output</u>

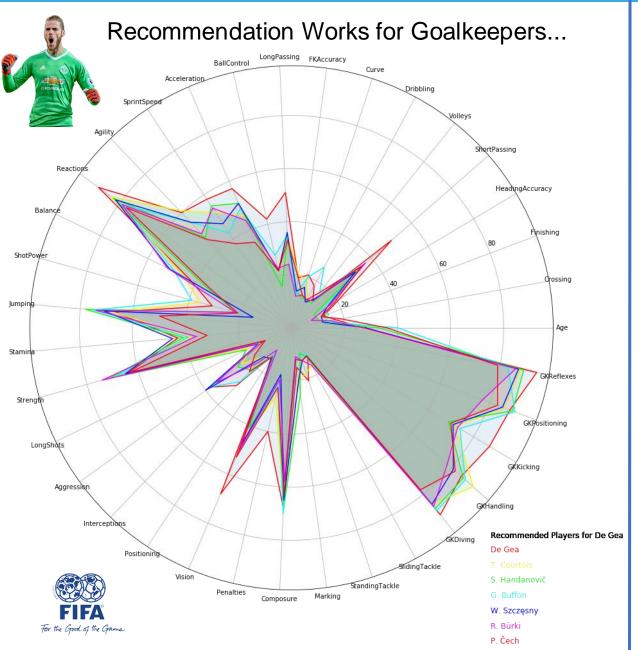
Horo	are 200 players similar to M. Salah.
пете	are 300 players similar to M. Salah:
0	L. Messi
1	Cristiano Ronaldo
2	Neymar Jr
4	K. De Bruyne
5	E. Hazard
6	L. Modrić
7	L. Suárez
10	R. Lewandowski
11	T. Kroos
13	David Silva
15	P. Dybala
16	H. Kane
17	A. Griezmann
20	Sergio Busquets
21	F Cavani

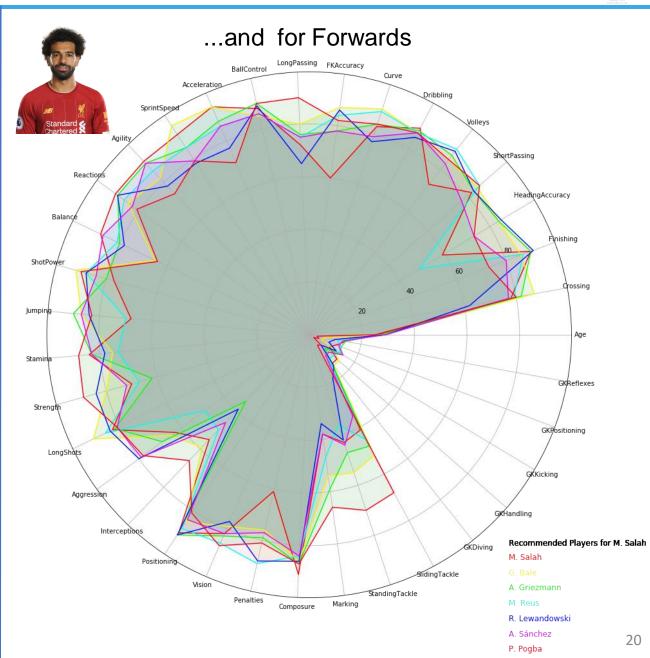


	Age	Overall	Potential	Special	Preferred Foot	International Reputation	Weak	Skill Moves	Real	Height	Weight	LS	ST
					FOOL	Reputation	FOOL	woves	race				
G. Bale	28	88	88	2279	0	4.0	3.0	4.0	1	185	181	86	86
A. Griezmann	27	89	90	2246	0	4.0	3.0	4.0	1	175	161	86	86
M. Reus	29	86	86	2172	1	4.0	4.0	4.0	1	180	157	82	82
R. Lewandowski	29	90	90	2152	1	4.0	4.0	4.0	1	183	176	87	87
A. Sánchez	29	85	85	2172	1	4.0	3.0	4.0	1	170	163	81	81
P. Pogba	25	87	91	2247	1	4.0	4.0	5.0	1	193	185	81	81
I. Perišić	29	85	85	2199	1	3.0	5.0	4.0	1	185	176	82	82
E. Cavani	31	89	89	2161	1	4.0	4.0	3.0	1	185	170	85	85

Analyzing Recommendation Feature Similarities









Anomaly Detection

Client Pipeline Process





02

Isolate Outlier Players

Anomaly Detection:

- SVM-One Class
- Local Outlier factor
- Isolation Forest
- DBSCAN

03

Predict Bid Price for Isolate Outlier Players



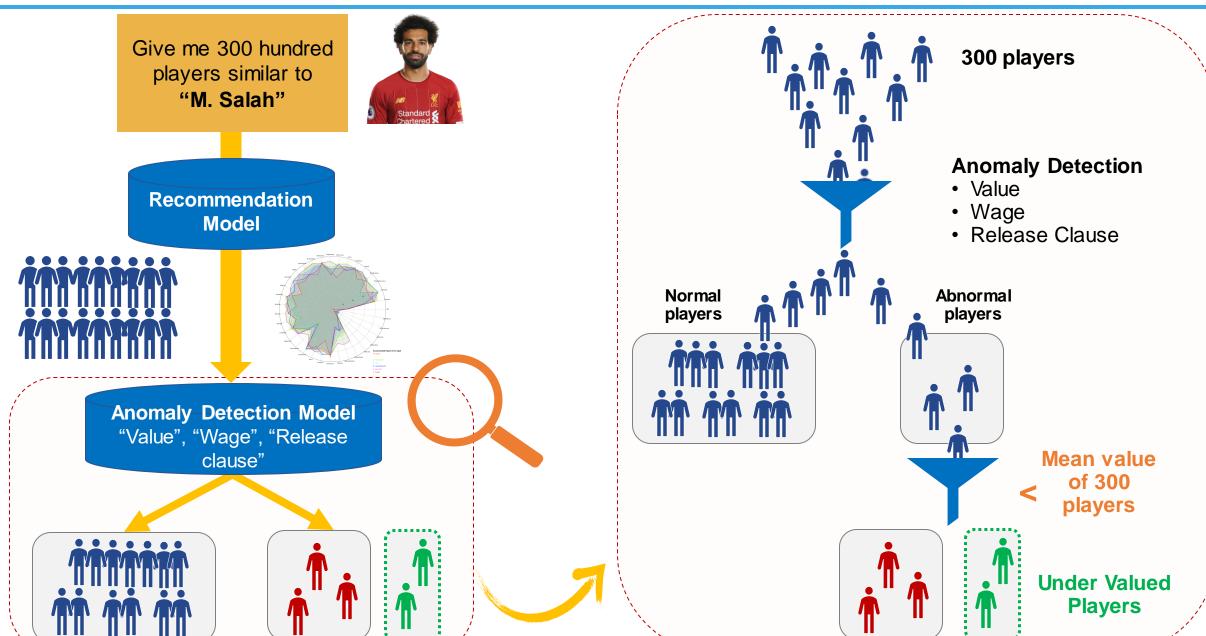




- Linear Regression
- Decision Tree
- Random Forest
- XGBoost
- SVR

Anomaly Detection Process





Anomaly Detection Methods



Parametric: OneClass SVM

- Provide normal training data Algorithm creates a
 - representational model of this data (boundary).
- If newly encountered data is too different it is labeled as out-ofclass.

Density Based: LOF

How they work?

- Pick a k value (# of neighbors)
- Calculate k-distance as distance to kth neighbor
- Smooth k-distance to get reachability distance $= \max[k-d \& d(a,b)]$
- The local reachability density: Ird(a) = 1/(sum(reach-dist(a,n))/k)
- Compare Ird of 'a' to its kneighbors and get k-ratio

Interpret k ratio depends

on business knowledge and

If k-ratio >1 : outlier

experience

Define eps and min.samples

Core point if a minimum number of points are within a given distance

Density Based: DBSCAN

- A point is reachable if there is a path consisting of core points from start to end
- Any point that is not reachable is considered an outlier

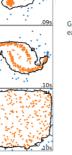
Depends on how we choose

eps and min_samples

Ensemble: Isolation Forest

- Build forest of decision trees
- For each tree, select a random feature and a random split point.
- Outliers should be identified closer to the roots of the trees on average >> score
- S = 1: anomaly, S < 0.5 normal
- If all scores close to 0.5, then no clear anomalies.





Grow a random decision tree until

Suitable with novelty detection

Pros:

- Effective when the distribution of values in the feature space can not be assumed.
- Intuitive and easily interpretable

Cons:

- No specific rule of thumb to detect outlier based on k- ratio.
- Need to find appropriate distance metric
- Struggles with high dimensionality data

Pros:

- Great at handling outliers within dataset
- Separates clusters of high/low density

Cons:

- Struggles with high dimensionality data
- Struggles with clusters of similar density

Pros:

- Can handle high dimensional data
- Low linear time-complexity and a small memory-requirement
- Does not employ distance/density and only considers isolation

Cons:

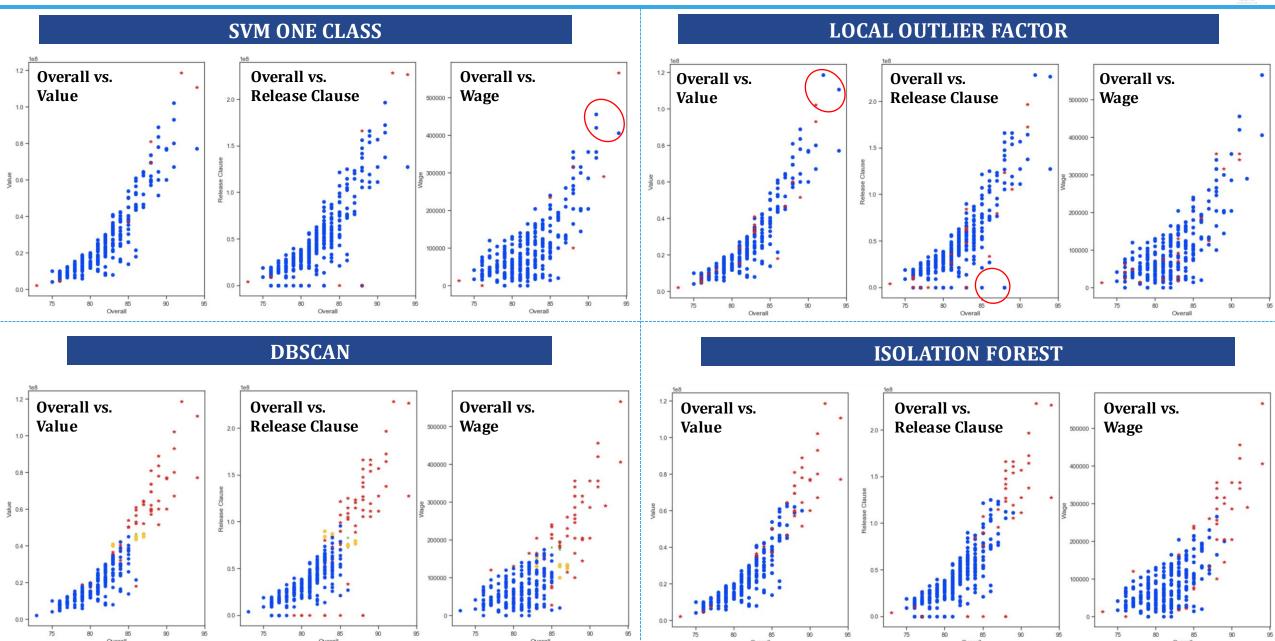
Not ideal if we have a model or good understanding of outliers (l.e. if there is training data)

Pros:

- Scales well to high dimensional data Cons:
- Difficult to understand and interpret the final model
- Difficult to tune hyperparameters gamma & nu
- One-class SVM approach does not control over the false alarm rate (class imbalance)

Anomaly Detection - Compare across methods







Bid Prediction

Client Pipeline Process





K-Nearest Neighbors

Anomaly Detection: SVM-One Class

- Local Outlier factor
- **Isolation Forest**
- DBSCAN

03

Predict Bid Price for







Player

- **Linear Regression**
- **Decision Tree**
- Random Forest
- **XGBoost**
- SVR



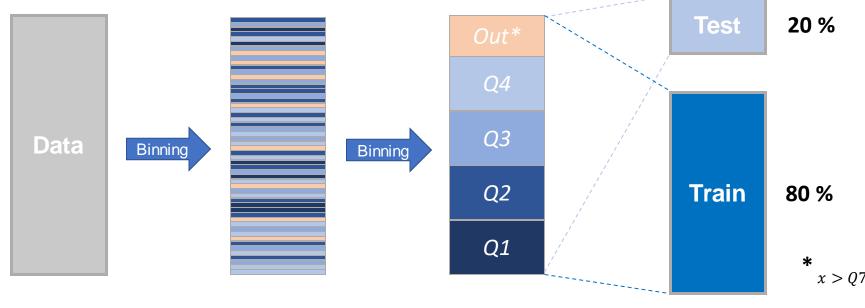




Bid Prediction – Data Pre-Processing



1 Stratified train and test sampling



Goal:

Have same distribution of values in training and test set

- Stratified sampling of training and test set based on player value
- Outliers account for ~13% and build their own group
- Remaining data are binned based on quartiles

 $x > Q75_{value} + (Q75_{value} - Q25_{value}) * 1.5 = Outlier$

2 Scaling







Goal:

Normalizing range of independent features

- Scaling all numerical features that are not categorical
- After scaling, each feature has mean
 0 and standard deviation = 1

Bid Prediction – Model Consideration

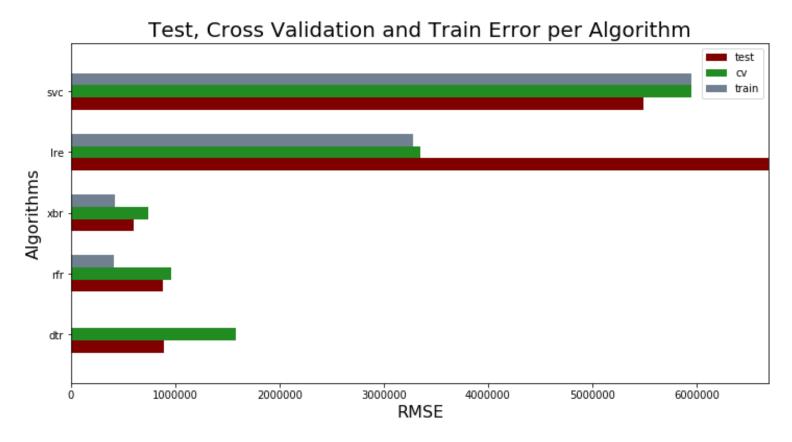


Model Type		Strengths	Weaknesses
Linear	Linear Regression	 Simple Easy to understand relationships (Interpretable coefficients) Inference focused 	 Poor performance with non-linear data relationships between dependent and independent variables Not naturally flexible enough to capture more complex patterns, and adding the right interaction terms & polynomials difficult.
	Support Vector Regression	 Can handle non-linear relationships without changing the explanatory variables through "kernel trick" Effective in the higher dimension 	 Difficult to tune hyperparameters Difficulty specifying the 'right' kernel function
	Decision Tree	 Capable of understanding non-linear relationships Handles collinearity efficiently. No assumptions on distribution of data 	 Greedy algorithm Prone to overfit when complexity not controlled
Non-linear	Random Forest	 Same as DT + More resistant to over-fitting RF is much easier to tune than GBM. Biased in favor of categorical variables with attributes with more levels 	 Computationally expensive Not a well descriptive model over the prediction.
	Gradient Boosting	 Same as DT + Learns sequentially Deals with unbalanced datasets better than RF 	 Prone to overfit to noisy data Slower than RF because trees are built sequentially Harder to tune than RF



Bid Prediction – Baseline Model Results





- Using RMSE as evaluation metric*
- Support Vector Regression most stable model
- Linear Regression with extremely high test error
- Decision Tree with virtually no training value
- Random Forest shows some variance, but has a relatively low bias overall
- XGBoost with the best result, weighing variance and bias



* RMSE =
$$\sqrt{\frac{1}{n} \sum_{i=1}^{n} (y_i - \hat{y})^2}$$

Bid Prediction – Feature Selection

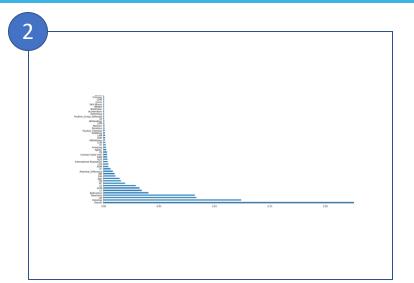


1

	Specs	Score	Expl_percent
5	International Reputation	10926.667128	1.020489e+01
1	Overall	9247.932429	8.637050e+00
75	Club_Reputation	8635.202466	8.064794e+00
2	Potential	7144.411856	6.672479e+00
54	Reactions	5942.582653	5.550038e+00
66	Composure	3632.566134	3.392613e+00
8	Real Face	3565.014584	3.329523e+00
3	Special	2416.453120	2.256832e+00
64	Vision	2126.810904	1.986322e+00
81	Mentality	1937.306594	1.809336e+00
44	ShortPassing	1773.834349	1.656662e+00
-	01/11/4	1000 057010	1 500010 .00

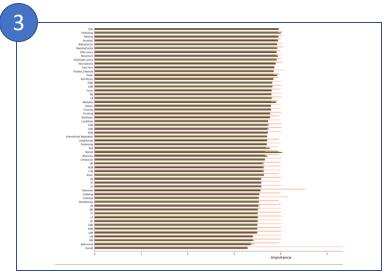
F-Value:

- Start with constant model M₀
- Try all models M₁ consisting of just one feature and pick the best according to the F statistic
- Try all models M₂ consisting of M₁ plus one other feature and pick the best



Tree Regressor

- Based on Extra Tree Regressor (Decision Tree with random splits)
- Total reduction of the criterion brought by that feature (Gini importance)
- Rank by total reduction



RMSE-based:

- Try all models M₁ consisting of just one feature and calculate the RMSE for each of the baseline models
- Rank by lowest RMSE

 $\frac{F_{score}}{\sum_{n=1}^{N} F_{score,n}} > 0.01$

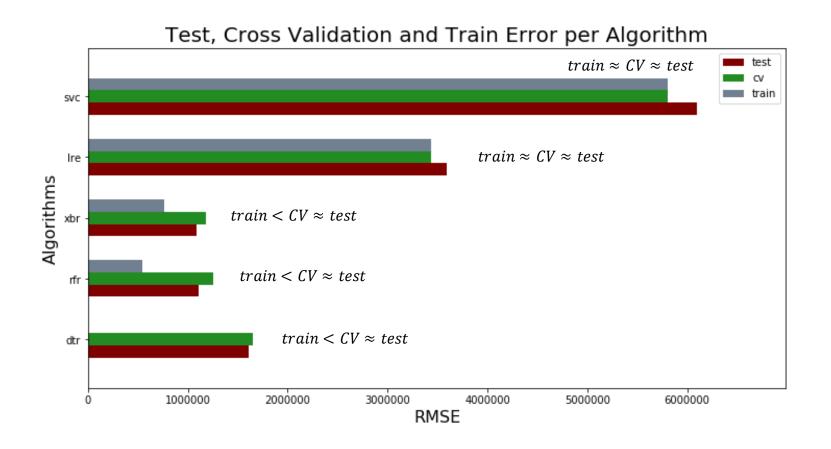
Top ten features

Top ten features



Bid Prediction – Prediction on Reduced Features





- Errors became more stable for most of the models, as compared to baseline model
- Especially Linear Regression improved significantly
- Bias similar to baseline models, therefore, we did not loose much information by reducing number of features
- XGBoost, Random Forest and Decision Tree show signs of overfitting
- Parameter tuning needed

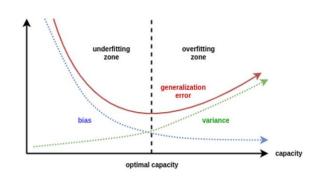


Bid Prediction – Parameter Tuning



Setting the goal

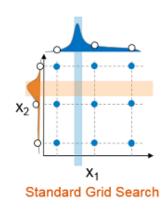
- Problem: Setting the optimal parameters for each model to find the sweet spot between variance and bias
- Decrease complexity for XGBoost, Random Forest and Decision Tree
- If possible, decrease bias without significantly increasing variance for all models



2 GridSearch

GridSearch is an exhaustive method to find optimal hyperparameters

Model	# of parameters	# of fits
Decision Tree	4	8,000
Random Forest	4	243
XGBoost	5	324
Support Vector Reg.	2	60



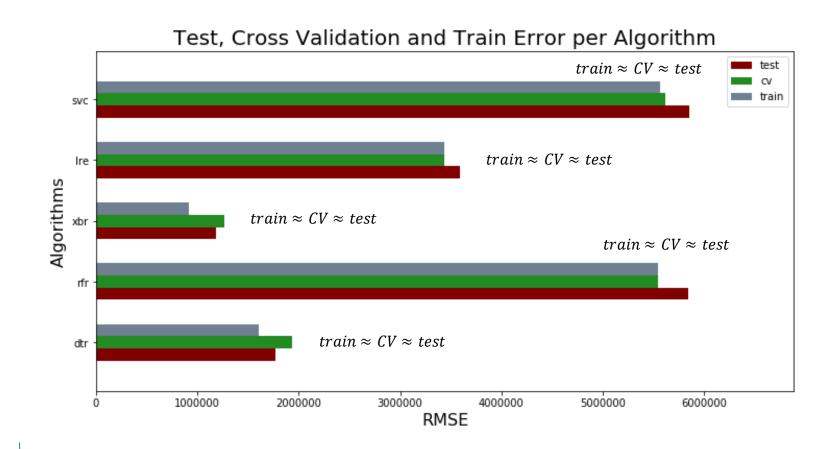
3 Manual adjustments

- GridSearch is optimizing MSE, but not considering variance-bias tradeoff
- To balance variance and bias, manually adjustment is needed (Trial and Error process)



Bid Prediction – Final Evaluation





- In terms of variance, all models are more or less stable
- XGBoost and Decision Tree show somewhat more variance than other models
- Lowest RMSE by far for XGBoost and maybe Decision Tree
- Even though XGBoost show a little more variance, we accept this in turn for a lower bias



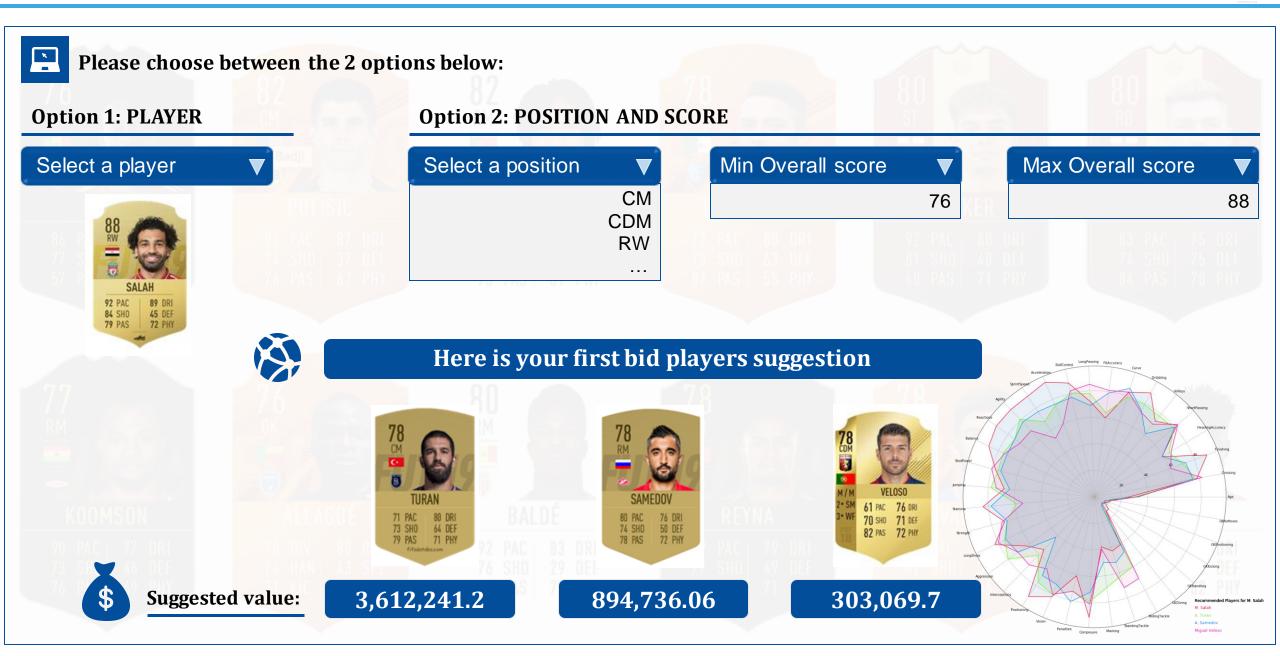
Using XGBoost as our model for final bid prediction



Results

Dashboard



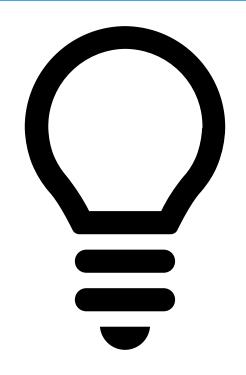




Next Steps

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- Expand dataset to include historical data
- Incorporate intra-match statistics, including geospatial data as well as personal health data such as heart-rate monitoring
- Develop analytics to assess coaching style and style of play
- Maintain communication with the Chicago Fire for future potential projects







Thank you!