

$$\min_{x \in \mathbb{R}^n} f(x) = - \sum_{i,j} w_{ij} x_{ij} \quad (f(x) \Rightarrow \text{Expected Value})$$

$$\text{s.t.} \quad g_1(x) = \sum x_i c_i - 81.5 \leq 0$$

$x_i \Rightarrow$ No. of players/team
 $w_i \Rightarrow$ team level projection
 \Rightarrow position level projection

$$h_1(x) = \sum x_i - 11 = 0 \quad | \quad c_i \Rightarrow \text{team level cost}$$

$$h_2(x) = \sum x_{i,1} - 1 = 0$$

$$g_2(x) = \sum x_{i,2} - 5 \leq 0$$

$$g_3(x) = -\sum x_{i,2} + 3 \leq 0$$

$$g_4(x) = \sum x_{i,3} - 5 \leq 0$$

$$g_5(x) = -\sum x_{i,3} + 2 \leq 0$$

$$g_6(x) = \sum x_{i,4} - 3 \leq 0$$

$$g_7(x) = -\sum x_{i,4} + 1 \leq 0$$

$3 \leq \text{DEF} \leq 5$	2
$1 \leq \text{FWD} \leq 3$	4
$2 \leq \text{MID} \leq 5$	3
$\text{GK} = 1$	1

2 DEF \rightarrow 8m

1 GK \rightarrow 4m

1 FWD/MID \rightarrow 4.5

1% bench cost

second variable
to make this NLP

80% - starting

15% - bench

5% - not in squad

m. - avg. min

$$xMin = 0.8xM + 0.15x\frac{3}{8}$$

Change this to 2-outcomes

plays \Rightarrow 90% doesn't play 10%

Assuming every player in XI

has p % chance of playing,

$$EV = (p) \sum_{i,j} w_{ij} x_{ij} + (1-p) B_1 + (1-p)^2 B_2 + (1-p)^3 B_3$$

