### #1 Question:

Using the attached dataset (mlb\_pitch\_velo\_assessment.csv), build a model that predicts whether the first pitch of a baseball game by each starting pitcher will be faster than 89.95 mph.

#### #1 Answer:

For this one, I try my best to bring my thought process to life. I've added comments throughout, and even left in a few cells that I'd normally clean up while in the flow of making progress.

At the end, I'll include a list of improvements I'd make with more time.

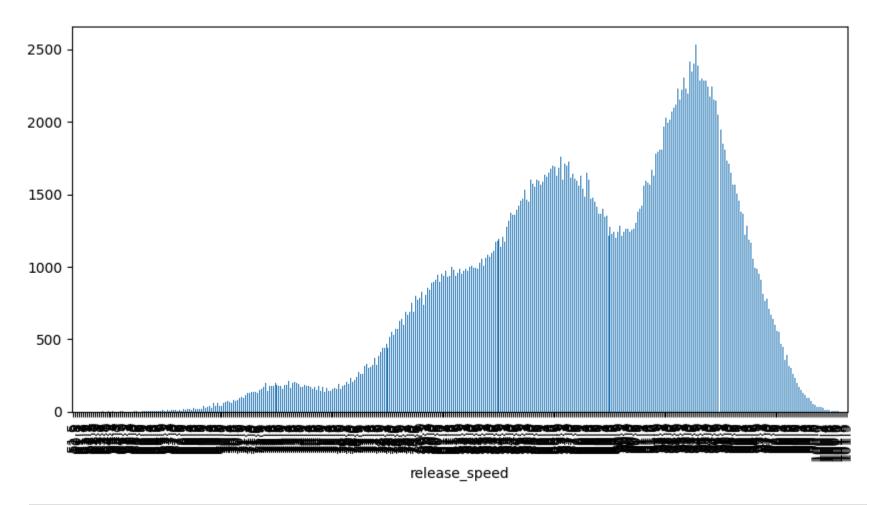
# **Light EDA and Data Cleaning**

What am I working with? I want to find out. I briefly looked for patterns, inconsistencies and got a general sense of what's included in the data. Let's import it, along with all necessary packages and take a look.

```
In []: #Importing all the needs
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LogisticRegression
from sklearn.ensemble import RandomForestClassifier
from sklearn.metrics import mean_squared_error, accuracy_score, classification_report, roc_auc_score, prec:
from sklearn.model_selection import GridSearchCV, cross_val_score
import matplotlib.pyplot as plt
import seaborn as sns
import numpy as np
import warnings

#I love these settings for Juypter Notebooks, I want to see all the things!
pd.set_option('display.max_rows', 500)
pd.set_option('display.max_columns', 500)
```

```
pd.set option('display.width', 1000)
        pd.options.display.float format = None
        warnings.filterwarnings('ignore') #added this for this project to improve readability of the notebook
In [ ]:
        df = pd.read_csv('mlb_pitch_velo_assessment.csv')
         df.head()
Out[]:
            pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pit
                                     2021-
                                                               Chicago Cubs
                                                                                                                 29
         0 1242036
                      54842
                                2021
                                       04-
                                                        6
                                                                                      22
                                                                                           Pittsburgh Pirates
                                        01
                                     2021-
                                                               Chicago Cubs
                                                                                           Pittsburgh Pirates
         1 1242037
                       54842
                                2021
                                       04-
                                                        6
                                                                                                                 29
                                        01
                                     2021-
                                                               Chicago Cubs
                                                                                           Pittsburgh Pirates
         2 1242038
                       54842
                                2021
                                       04-
                                                        6
                                                                                      22
                                                                                                                 29
                                        01
                                     2021-
         3 1242039
                       54842
                                2021
                                       04-
                                                        6
                                                               Chicago Cubs
                                                                                      22
                                                                                           Pittsburgh Pirates
                                                                                                                 29
                                        01
                                     2021-
                                                               Chicago Cubs
         4 1242040
                       54842
                                       04-
                                                        6
                                                                                           Pittsburgh Pirates
                                                                                                                 29
                                2021
                                                                                      22
                                        01
In [ ]: #lots of data! But will we need it?
         df.shape
Out[]: (291684, 21)
        #How does the distribution of the target variable look?
        #Whoaaa Nelly says Keith Jackson. We can do better visually.
        df['release speed'].value counts().sort index().plot(kind='bar', figsize=(10,5))
Out[]: <Axes: xlabel='release_speed'>
```

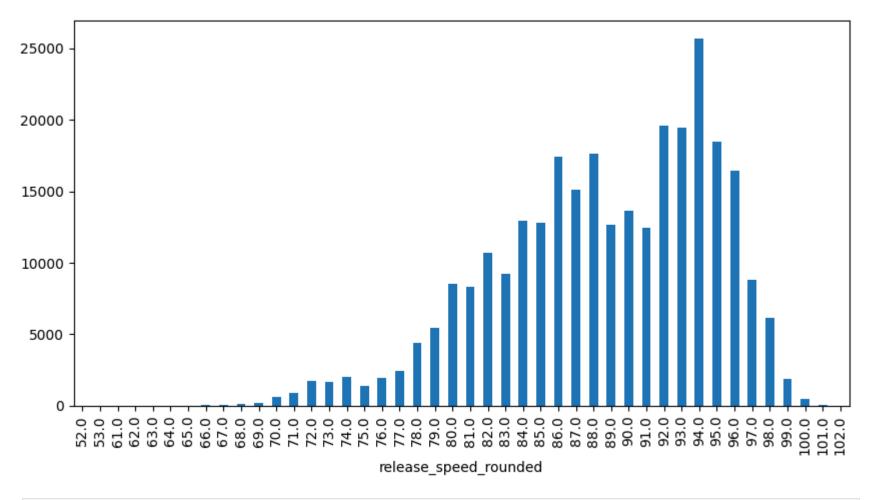


```
In []: #For simplicity, rounding each value to get a feel for the distribution among all pitches.
#Round the 'release_speed' values to the nearest whole number
df['release_speed_rounded'] = df['release_speed'].round()

# Generate the bar plot for the rounded 'release_speed' values
df['release_speed_rounded'].value_counts().sort_index().plot(kind='bar', figsize=(10,5))

#Much better!
```

Out[ ]: <Axes: xlabel='release\_speed\_rounded'>



```
In []: #let's check for missing values

missing_count = df.isnull().sum()
na_count = df.isna().sum()
print(missing_count), print(na_count)
```

nitch id	0
<pre>pitch_id game_id</pre>	0
season	0
date	0
home_team_id	0
home_team_name	0
away_team_id	0
away_team_name	0
venue_id	0
pitch_number	0
pitcher_id	0
pitcher_name	0
batter_id	0
batter_name	0
pre_pitch_inning	0
is_top_half	0
pre_pitch_outs	0
pre_pitch_balls	0
pre_pitch_strikes	0
pitch_type	111
release_speed	120
release_speed_rounded	120
dtype: int64	
<pre>dtype: int64 pitch_id</pre>	0
	0
pitch_id	
<pre>pitch_id game_id</pre>	0
<pre>pitch_id game_id season</pre>	0
pitch_id game_id season date home_team_id home_team_name	0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id	0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name	0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id	0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name	0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id	0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_id pitch_number	0 0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pitch_number pitcher_id pitcher_name batter_id	0 0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pitch_number pitcher_id pitcher_id pitcher_name batter_id batter_name	0 0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pitch_number pitcher_id pitcher_id pitcher_name batter_id batter_name pre_pitch_inning	0 0 0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pitch_number pitcher_id pitcher_name batter_id batter_name pre_pitch_inning is_top_half	0 0 0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pitch_number pitcher_id pitcher_name batter_id batter_name pre_pitch_inning is_top_half pre_pitch_outs	0 0 0 0 0 0 0 0 0
pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pitch_number pitcher_id pitcher_name batter_id batter_name pre_pitch_inning is_top_half	0 0 0 0 0 0 0 0

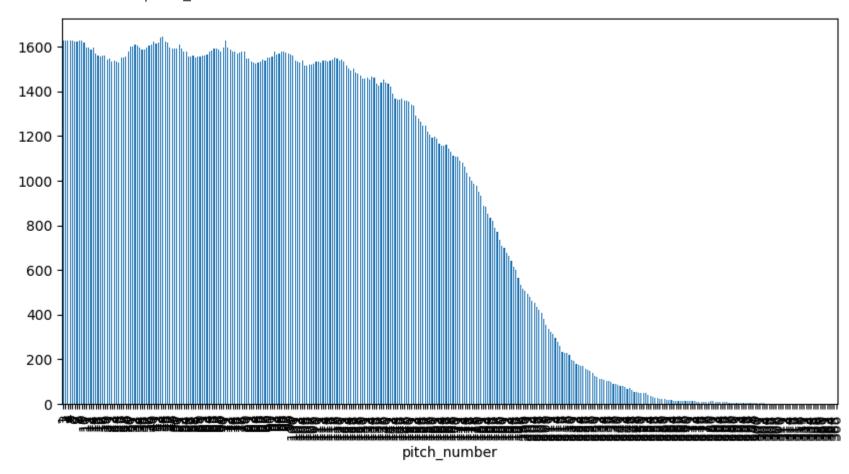
pitch_id	0
game_id	0
season	0
date	0
home_team_id	0
home_team_name	0
away_team_id	0
<pre>away_team_name venue_id</pre>	0
pitch_number	0
pitcher_id	0
pitcher_name	0
batter_id	0
batter_name	0
pre_pitch_inning	0
is_top_half	0
pre_pitch_outs	0
pre_pitch_balls	0
pre_pitch_strikes	0
pitch_type	0
release_speed	0
release_speed_rounded	0
dtype: int64	
pitch_id	0
game_id	0
season	0
date	0
home_team_id	0
home_team_name	0
away_team_id	0
away_team_name	0
venue_id	0
pitch_number	0
pitcher_id	0
pitcher_name	0
batter_id	0
batter_name	0
pre_pitch_inning	0
is_top_half	0
pre_pitch_outs	0
pre_pitch_balls	0
pre_pitch_strikes	0

```
pitch type
       release speed
      release speed rounded
                               0
      dtype: int64
Out[]: (None, None)
In []: #quick review of the data types of each. Some popout as needing to be converted to categorical or removed
        df.info()
      <class 'pandas.core.frame.DataFrame'>
       Index: 291564 entries, 0 to 291683
      Data columns (total 22 columns):
           Column
                                 Non-Null Count
                                                 Dtype
       ____
           pitch id
                                 291564 non-null int64
           game id
                                 291564 non-null int64
        2 season
                                 291564 non-null int64
        3
           date
                                 291564 non-null object
                                 291564 non-null int64
           home team id
           home team name
                                 291564 non-null object
       6 away_team_id
                                 291564 non-null int64
           away_team_name
                                 291564 non-null object
        8 venue id
                                 291564 non-null int64
           pitch number
                                 291564 non-null int64
       10 pitcher id
                                 291564 non-null float64
        11 pitcher name
                                 291564 non-null object
        12 batter id
                                 291564 non-null int64
        13 batter name
                                 291564 non-null object
       14 pre_pitch_inning
                                 291564 non-null int64
        15 is top half
                                 291564 non-null int64
       16 pre_pitch_outs
                                 291564 non-null int64
        17 pre pitch balls
                                 291564 non-null int64
       18 pre_pitch_strikes
                                 291564 non-null int64
       19 pitch_type
                                 291564 non-null object
        20 release speed
                                 291564 non-null float64
        21 release speed rounded 291564 non-null float64
      dtypes: float64(3), int64(13), object(6)
      memory usage: 51.2+ MB
In [ ]: #What else can we potentially remove later on?
```

#Pitch number is a good candidate since we're looking for the first pitch by a starting pitcher.

```
df['pitch_number'].value_counts().sort_index().plot(kind='bar', figsize=(10,5))
```

Out[]: <Axes: xlabel='pitch\_number'>



In [ ]: #lets's look at the first game provided to see what we can glean from the data
 df[df['game\_id'] == 54842].head()

```
Out[ ]:
            pitch_id game_id season date home_team_id home_team_name away_team_id away_team_name venue_id pit
                                      2021-
                                                                 Chicago Cubs
         0 1242036
                       54842
                                2021
                                        04-
                                                         6
                                                                                             Pittsburgh Pirates
                                                                                                                    29
                                         01
                                      2021-
         1 1242037
                       54842
                                2021
                                        04-
                                                         6
                                                                 Chicago Cubs
                                                                                             Pittsburgh Pirates
                                                                                                                    29
                                         01
                                      2021-
                                                                 Chicago Cubs
         2 1242038
                       54842
                                 2021
                                        04-
                                                         6
                                                                                             Pittsburgh Pirates
                                                                                                                    29
                                         01
                                      2021-
                                                                 Chicago Cubs
                                                                                             Pittsburgh Pirates
         3 1242039
                       54842
                                2021
                                        04-
                                                         6
                                                                                        22
                                                                                                                    29
                                         01
                                      2021-
                                                                 Chicago Cubs
                                                                                             Pittsburgh Pirates
         4 1242040
                                 2021
                                        04-
                                                         6
                                                                                                                    29
                       54842
                                         01
In []: #Hendricks allowed a few baserunneres before getting an out, we need to account for this.
         #weird, only one SP for this game too.
         df[df['game_id'] == 54842].pitcher_id.unique()
```

### **Feature Engieering**

Out[]: array([4708.])

New features will be needed for this data set in order to properly model it. Let's create them!

```
In []: #convert the date to month and day
    #month is important with baseball
    df['month'] = pd.to_datetime(df['date']).dt.month
    df['day'] = pd.to_datetime(df['date']).dt.day
In []: #accounting for SPs who don't get an immediate out.
    df['is_first_pitch'] = ~df.duplicated(subset=['game_id', 'pitcher_id'])
```

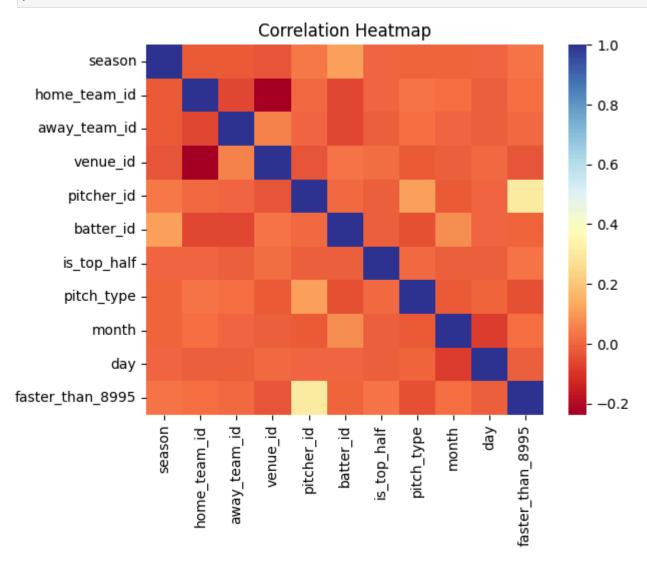
```
In []: #indicate if the first pitch of the game is thrown by the SP
        #Here I want to make sure it's the first pitch of the top or bottom of the 1st inning.
        #I know "openers" are a thing, I'm ignoring that for now.
        df['sp_first_pitch'] = np.where(
                                (df['pre_pitch_inning'] == 1) &
                                (df['pre pitch outs'] == 0) &
                                (df['pre_pitch_balls'] == 0) &
                                (df['pre_pitch_strikes'] == 0) &
                                (df['is_first_pitch']),
                                1, 0)
In []: #Well our data set shrunk a bit, but that's okay.
        df['sp_first_pitch'].value_counts()
Out[]: sp first pitch
             288338
               3226
         1
        Name: count, dtype: int64
In [ ]: #building our target variable
        df['faster_than_8995'] = df['release_speed'] > 89.95
In [ ]: #Let's see how we're looking
        df.head()
```

Out[]:		pitch_id	game_id	season	date	home_team_id	home_team_n	ame away_	_team_id	away_team_name	venue_id	pit
	0	1242036	54842	2021	2021- 04- 01	6	Chicago (	Cubs	22	Pittsburgh Pirates	29	
	1	1242037	54842	2021	2021- 04- 01	6	Chicago (	Cubs	22	Pittsburgh Pirates	29	
	2	1242038	54842	2021	2021- 04- 01	6	Chicago (	Cubs	22	Pittsburgh Pirates	29	
	3	1242039	54842	2021	2021- 04- 01	6	Chicago (	Cubs	22	Pittsburgh Pirates	29	
	<b>4</b> 1242040 54842		2021	2021- 04- 01	6	6 Chicago Cubs		22	Pittsburgh Pirates	29		
Tn [ ]:	[]: #these columns can be all be removed											
TII [ ]:												
	df	= df.dro	op(column	s=['game	_id', '	pitch_id', '	pitcher_name',	'batter_r	name', 'h	ome_team_name',	'away_tea	m_na
In [ ]:	<pre>#quick pulse check to confirm df.head()</pre>											
Out[]:		season	home_tear	n_id aw	ay_team	_id venue_id	pitch_number	pitcher_id	batter_id	pre_pitch_inning	is_top_ha	alf
	0	2021		6		22 29	1	4708.0	5199	1		1
	1	2021		6		22 29	2	4708.0	5199	1		1
	2	2021		6		22 29	3	4708.0	5199	1		1
	3	2021		6		22 29	4	4708.0	5199	1		1
	4	2021		6		22 29	5	4708.0	5199	1		1

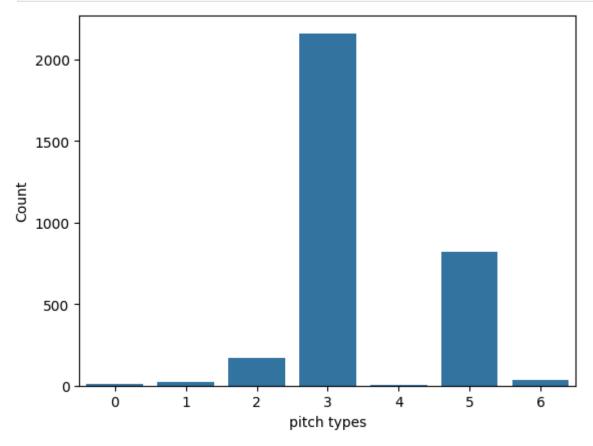
In [ ]: #let's reduce the dataset down to just starting pitchers throwing the first pitch

```
df sps = df[df['sp first pitch'] == 1]
In []:
        df_sps.head()
Out[ ]:
              season home_team_id away_team_id venue_id pitch_number pitcher_id batter_id pre_pitch_inning is_top_half
           0
                2021
                                 6
                                              22
                                                       29
                                                                      1
                                                                            4708.0
                                                                                       5199
                                                                                                           1
                                 7
                                                                                       5975
          63
                2021
                                              26
                                                        9
                                                                      1
                                                                            5447.0
                                                                                                           1
         136
                2021
                                23
                                               1
                                                        8
                                                                      1
                                                                            3616.0
                                                                                       6061
                                                                                                           1
         229
                2021
                                               5
                                                       26
                                                                     18
                                                                            5079.0
                                                                                       5722
                                14
                                                                                                           1
                                                                                                                      (
                                                        27
                                                                      8
                                                                                       4823
                                                                                                                      (
         316
                2021
                                20
                                               12
                                                                             931.0
                                                                                                           1
In []: #last thing to do is to convert pitch type to a categorical variable
        df sps['pitch type'] = df sps['pitch type'].astype('category').cat.codes
        df_sps.head()
In [ ]:
Out[]:
              season home_team_id away_team_id venue_id pitch_number pitcher_id batter_id pre_pitch_inning is_top_half
           0
                2021
                                 6
                                              22
                                                       29
                                                                      1
                                                                            4708.0
                                                                                       5199
          63
                2021
                                 7
                                              26
                                                        9
                                                                      1
                                                                            5447.0
                                                                                       5975
                                                                                                           1
         136
                2021
                                23
                                                        8
                                                                      1
                                                                            3616.0
                                                                                       6061
                                                                                                           1
                                               1
         229
                2021
                                               5
                                                       26
                                                                            5079.0
                                                                                       5722
                                14
                                                                     18
                                                                                                           1
                                                                                                                      (
         316
                2021
                                20
                                              12
                                                        27
                                                                      8
                                                                             931.0
                                                                                       4823
                                                                                                           1
                                                                                                                      C
In [ ]: #additonal clean up before correlation matrix spot check
        df_sps = df_sps.drop(columns=['sp_first_pitch', 'release_speed', 'pre_pitch_outs', 'pre_pitch_balls', 'pre_
In []: #let's look at the correlation matrix to see if there are any features that are highly correlated with each
        corr = df sps.corr()
        # Plot heatmap of correlation matrix
        sns.heatmap(corr, annot=False, cmap='RdYlBu')
```

```
plt.title('Correlation Heatmap')
plt.show()
```



```
plt.ylabel('Count')
plt.show()
```



```
In []: #did not anticipate seeing a negative correlation coming with pitch type and if it's faster than 89.95 mph
pitch_type_speed_corr = df_sps['pitch_type'].corr(df_sps['faster_than_8995'])
pitch_type_speed_corr
```

Out[]: -0.04685689818927491

# Model Selection and Fitting

For simplicity and speed, I chose to use a logistic regression for this binary classification problem.

I used an 80/20 split for train/test sets and did slight parameter turning with grid search for the model. It becomes an inblaanaced class problem, so I use the <a href="class\_weight">class\_weight</a> parameter to help with that. With more time, I'd introduce other techniques such as SMOTE to help counteract this.

```
In [ ]: #Straight forward splits
        X = df_sps.drop(['faster_than_8995'], axis=1)
        y = df_sps['faster_than_8995']
        X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42)
In []: #little bit of class imbalance, but we can work this and address it with more time
        df sps['faster than 8995'].value counts()
Out[]: faster than 8995
        True
                 2564
         False
                  662
        Name: count, dtype: int64
In [ ]: #simple logistic regression for starters
        lr = LogisticRegression(max_iter=1000, random_state=42, solver='liblinear')
        lr.fit(X_train, y_train)
        # y pred = lr.predict(X test) #removed to use the best model from the grid search
        param grid = {
            'C': [0.01, 0.1, 1, 10, 100],
        grid_search = GridSearchCV(lr, param_grid, cv=5, scoring='f1', error_score='raise')
        grid_search.fit(X_train, y_train)
Out[]:
                  GridSearchCV
         ▶ estimator: LogisticRegression
             ► LogisticRegression
```

```
In [ ]: #let's find out the best parameters and the best model
        #then, we can use the best model to predict the target variable for the test set
        best params = grid search.best params
        best model = grid search.best estimator
        best score = grid search.best score
        y pred = best model.predict(X test)
In []: #Harmonic mean check for performance of the model...overfitting?
        f1 score(y test, y pred)
Out[]: 0.8725663716814159
In []: #I love reviewing the classification report.
        #It allows me to see the precision, recall, and f1-score for each class
        #I'm seeing the reflection of class imbalance here and it's struggling to accurately identify pitches slowe
        classification_rep = classification_report(y_test, y_pred)
        print(classification rep)
                     precision
                                  recall f1-score support
              False
                          0.31
                                    0.07
                                              0.11
                                                         133
               True
                          0.80
                                    0.96
                                              0.87
                                                         513
                                              0.78
                                                         646
           accuracy
                          0.55
          macro avg
                                    0.51
                                              0.49
                                                         646
       weighted avg
                          0.70
                                    0.78
                                              0.72
                                                         646
In [ ]: #Cross validation to check for overfitting
        #no immediate concerns that we haven't already addressed
        cross val scores = cross val score(grid search, X, y, cv=5)
        # Print the cross-validation scores and the mean score
        print("Cross-validation Scores:", cross val scores)
        print("Mean Cross-validation Score:", cross_val_scores.mean())
```

Cross-validation Scores: [0.85245902 0.87908208 0.87860262 0.88261253 0.86577778]
Mean Cross-validation Score: 0.8717068060644209

```
In []: #feature weights and intercept from the best model
        #helps identify which features are most/least important
        #I see you month!
        #also Interesting to see top half of the inning with a positive weight.
        #Could future engineer the data to split out top and bottom half of the inning.
        feature weights = best model.coef [0]
        intercept = best_model.intercept_
        weights_with_names = pd.Series(data=feature_weights, index=X.columns)
        # print("Intercept:", intercept)
        print(weights with names)
        #also like seeing it visually
        sorted_coefficients = weights_with_names.sort_values(ascending=True)
        sorted_coefficients.plot(kind='barh', figsize=(5,4)).invert_yaxis()
        plt.show()
                       0.000166
       season
       home team id
                     0.003524
       away_team_id
                       0.002379
       venue_id
                      -0.003139
       pitcher id
                      0.000384
```

batter\_id

is\_top\_half

dtype: float64

pitch\_type

month

day

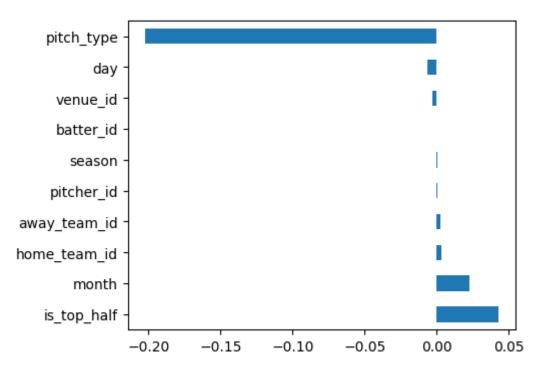
0.000010

0.042684

-0.201945

0.022875

-0.006281

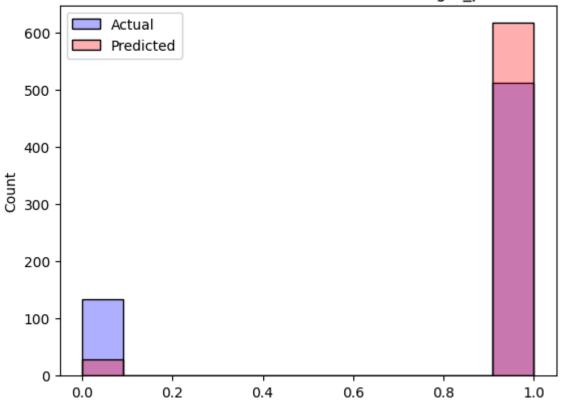


```
In []: #let's work towards seeing actuals vs predicted
   y_pred_proba = best_model.predict_proba(X_test)[:, 1]
   y_pred_predict = [1 if prob > 0.5 else 0 for prob in y_pred_proba]
In []: #quick_review of the distribution of actual vs predicted
```

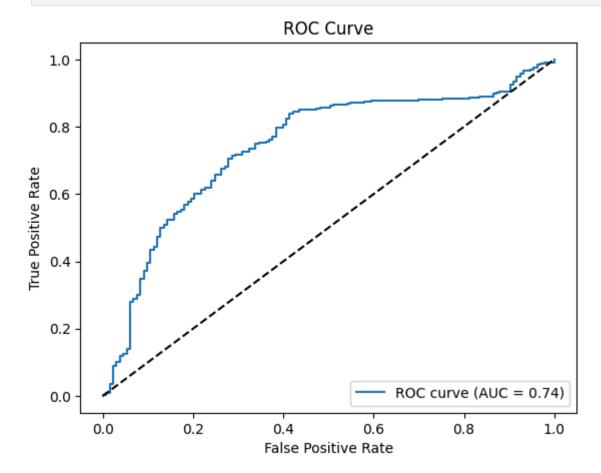
```
In [ ]: #quick review of the distribution of actual vs predicted
    #We aren't good at predicting pitchers slower than 89.95 mph
    #with more time I'd clean up the viz
    sns.histplot(y_test, color='blue', label='Actual', kde=False,alpha=0.3)
    sns.histplot(y_pred_predict, color='red', label='Predicted', kde=False, alpha=0.3)

plt.xlabel('')
    plt.ylabel('Count')
    plt.title('Distribution of Actual vs. Predicted target_pts')
    plt.legend()
    plt.show()
```

### Distribution of Actual vs. Predicted target pts



```
plt.legend(loc='lower right')
plt.show()
```



# **Model Analysis**

Overall, this is an okay first step toward creating a model to predict whether each starting pitcher's first pitch in a baseball game will be faster than 89.95 mph. As alluded to throughout, we're dealing with a class imbalance problem. The model likes to think all pitches will be faster and does a poor job of predicting those that will be slower.

# **Improvements**

With more time, here is a list of actions I'd consider:

• finding out why 89.95 MPH was the selected threshold:)

obtaining more data since I reduced the size of the dataset a bit.

• Add additional features such as: pitcher's last start and if the first pitch went over 89.95 mph, split out top\_of\_inning feature to tease out if the home or away pitcher typically throws faster (might not add much to the model, but I'd find it

interesting), days since last start, if SP has had TJ surgery or not, etc.!

• Optimize many parts of the code I wrote

• Integrate Class imbalance techniques such as SMOTE or RandomOverSampler

• More models! I'd implement a function that would allow me to test different models and compare their performance

quickly. A few models I'd start with are: Random Forest, Gradient Boosting, and XGBoost.

Create better visualizations

Was a fun one!

#2 Question:

The spread for an NBA game is 76ers -7.5 at -110 and Lakers +7.5 at -110, and the over under for the game is 235. The money line markets have the 76ers at -320 and the Lakers +260. How many points is each team expected to score? What is the implied win probability for each team? How much "vig" is the book taking on the spread and money line markets?

#2 Answer:

I remember Keith going over the approach to this at the 2023 Sloan Sports Analytics Conference but using NFL spreads/totals. I've converted many moneylines to percentage odds before and leveraged a function I use often. For the vig, we just add up the implied probabilities and subtract from 100% (or 1 if they're decimals like the function I wrote).

Here are the answers based on all the python code below.

• How many points is each team expected to score?

76ers: 121.25Lakers: 113.75

• What is the implied win probability for each team?

■ 76ers: 76.19%

- Lakers: 27.78%
- How much "vig" is the book taking on the spread and money line markets?
  - Vig: 3.97%

```
In [ ]: #provided data
        over under = 235
        sevensixers = -7.5
        lakers = 7.5
        sevensixers moneyline = -320
        lakers moneyline = 260
        #helper functions I wrote to calculate expected scores and vig
        def team_expected_scores(total_points, favorite_spread, under_dog_spread):
            Calculate the expected scores for the favorite and underdog based on the total points and point spread
            favorite_expected_score = over_under / 2 - favorite_spread / 2
            underdog expected score = over under / 2 - under dog spread / 2
            print(f"With a point total of {total points} and a point sprad of {under dog spread}, the expected sco
            return (favorite expected score, underdog expected score)
        def convert moneyline to percentage odds(moneyline odds):
            Convert moneyline odds to percentage odds, round to 4 decimal places
            Taken from what I use in previous projects
            if moneyline odds >= 0:
                return round(100 / (moneyline odds + 100), 4)
            else:
                return round((moneyline_odds) / (moneyline_odds - 100), 4)
        def vig_calculation(favorite, underdog):
            Calculate how much the sportsbook is squeezing from the bet, aka the vig.
            favorite_percentage = convert_moneyline_to_percentage_odds(favorite)
            underdog percentage = convert moneyline to percentage odds(underdog)
            vig = (1 - (favorite percentage + underdog percentage))
            vig rounded = abs(round(vig * 100, 3))
```

```
print(f"The vig is: {vig_rounded}%")
            return vig rounded
In [ ]: #Calculate the expected scores
        team_expected_scores(over_under, sevensixers, lakers)
       With a point total of 235 and a point sprad of 7.5, the expected score is 121.25 - 113.75
Out[]: (121.25, 113.75)
In [ ]: #Implied probability of 76ers winning
        sevensixers win = convert moneyline to percentage odds(sevensixers moneyline)
        sevensixers win
Out[]: 0.7619
In [ ]: #Implied probability of Lakers winning
        lakers_win = convert_moneyline_to_percentage_odds(lakers_moneyline)
        lakers_win
Out[]: 0.2778
In []: #Vig calculation for 76ers vs Lakers
        vig calculation(sevensixers moneyline, lakers moneyline)
       The vig is: 3.97%
Out[]: 3.97
```

# #3 Question:

If the Jets are trying to decide whether to go for it on fourth down, from the 30-yard line, given the following probabilities, what conversion rate should they need to go for it?

- Win Probability after made field goal: 56%
- Win Probability after missed field goal: 45%
- Win Probability after successful conversion: 60%
- Win Probability after turnover on downs: 46%
- Field Goal Make Probability: 70%

#### #3 Answer:

The Jets should go for it on fourth down if their conversion probability is higher than 47.86%.

I approached this as an algebra equation after identifying the formula needed, which I found here https://www.the33rdteam.com/win-probability-explained/.

Here is the equation I used based on the data provided, and we can solve for p using the data that's provided.

```
(p * wp_convert) + ((1-p) * wp_tod) = (fg_make * wp_made_fg) + (fg_miss * wp_missed_fg)
```

We can solve for p, which is the probability of converting on fourth down. T

```
• p * .60 + (1-p) * .46 = .70 * .56 + .30 * .45
```

- p.6 + .46 .46p = .392 + .135
- p.6 .46p = .527 .46
- .14p = 0.067
- p = 0.4786

The following cells illustrate that the equation is correct, and the Jets should go for it on fourth down if their conversion probability is higher than 47.86%.

```
In []: #Showing the math using python
    wp_made_fg = .56
    wp_missed_fg = .45
    wp_convert = .6
    wp_tod = .46
    fg_make = .7
    fg_miss = .3
    go_convert = .4786 #this is our identified p!
    go_miss = 1 - go_convert
```

```
In []: #hooray, they equal one another!
wpa_fg_attempt = (fg_make * wp_made_fg) + (fg_miss * wp_missed_fg)
wpa_go_attempt = (go_convert * wp_convert) + (go_miss * wp_tod)
wpa_fg_attempt, wpa_go_attempt
```

# #4 Question:

What kind of model/statistical tools would you use to project the probability of a kicker making a field goal based only on distance?

#### #4 Answer:

Making an assumption this is NFL question.

I'd first collect all data possible for FGs attempted with their outcomes in the NFL for as many years as I could scrape or obtain.

The dataframe would include:

• features: distance of FG attempt

• target: true/false if the FG was made

After cleaning and performing light EDA on the data, I'd likely start with using a simple logistic regression model to predict the binary classification outcome of whether the FG was made or not. I'd check for overfitting by using cross-validation and hyperparameter tuning to optimize the model.

Depending on how much time I have, I'd also consider other models like Random Forest or Xgboost to see if they could provide better results.

To evaluate the results, starting with a classification report is an easy way to see how the model is performing. It will provide an output of the model's precision, recall, and f1-score, which will give me insights into which classification errors are being made.

(this feels a lot like the direction I took #1, sorry!)

# #5 Question:

For this question, write code in any language. Write a function that takes a string as an input and counts the number of vowels and consonants in that string.

## #5 Answer:

Python function below. One future iteration, or additional feature is to identify the duplicates in the string and provide a count for each vowel and consonant.

```
In [ ]: def vowel consonant counter(test string):
            Count the number of vowels and consonants in a string
            vowels = ['a', 'e', 'i', 'o', 'u']
            consonants = ['b', 'c', 'd', 'f', 'g', 'h', 'j', 'k', 'l', 'm', 'n', 'p', 'q', 'r', 's', 't', 'v', 'w'
            vowel count = 0
            consonant count = 0
            try:
                if test string == "":
                    return print("Please enter a valid string")
                for letter in test string:
                    if letter in vowels:
                        vowel count += 1
                    elif letter in consonants:
                         consonant count += 1
                print(f"There are {vowel count} vowels and {consonant count} consonants in {test string}")
                return (vowel count, consonant count)
            except:
                print("Please update to use valid string")
```

```
In [ ]: vowel_consonant_counter("gobluenationalchampsbaby!")
```

There are 9 vowels and 15 consonants in gobluenational champs baby!  $\label{eq:consonants} \text{Out}[\ ] \colon \ (9\text{, }15)$ 

## #6 Question:

Each Saturday during the college basketball season there can be over 100 games for which we offer live markets. A trading manager comes to us and asks if we can help them decide which of those games we should be staffing with our best traders on any given Saturday. How would you go about building a model to help our trading manager make that decision?

#### #6 Answer:

I'd start by interviewing the traders to get a sense of what they think makes a game a good candidate for live betting. They're the closest to the action, and I'd want to leverage their expertise but also recognize they might have some inherent biases.

I'd look to leverage data to tease out those biases.

With that, I'd look for data around:

- amount of money wagered on game prior to tip
- amount of money wagered of public vs sharps prior to tip
- amount wagered on different markets (spread, money line, over/under) prior to tip
- historical data on which teams get bet most often
- historical data on which teams receive most "live" betting action
- public interest sentiment gauge (social media, espn coverage, etc)
- time of day
- network coverage
- historical data/context of past live games and how they performed- which were profitable? which were troublesome?
- historical data on which teams have the most live betting action

Upon merging all the data, I'd likely want a way to split it out or indicate whether it's live or pre-game data. I could see it becoming two different models: one for pregame expectations and another for reacting to live game scenarios. One I have bet a lot is when a large favorite is subject to a scoring run by the other team early in the game, especially in basketball.

Once I have the models, I'd review them with the traders and see how they perform in practice. After capturing any new approaches or adjustments, I'd try again for further refinement. Repeat.

## #7 Question:

How would you go about making an in-tournament golf win probability model that could update live throughout the weekend?

### #7 Answer:

First, I'd try and buy datagolf.com.

After being rejected, I'd look to build a Bayesian model. In addition to including win probabilities prior to start of the tournament, it could also include:

- update player scores throughout the tournament
- adjustments to account for these items (some might be after the round, some would be live):
  - weather forecast and condition updates
  - morning/afternoon tee times
  - course conditions (longer rough, faster greens, etc)
  - hole difficulty changes based on avg score
  - potential pressure situations
  - leaderboard changes (shots off of lead, etc.)

After finishing a hole, simulate the remaining holes to determine new win probabilities based on each player's current score and historical data. Review the model's performance in real time each week and keep improving it.

# #8 Question:

How would you go about identifying which row was duplicated the greatest number of times in a data set?

What if you could not load the full data set into memory at one time?

## #8 Answer:

Two different directions to start with for this one. Let's assume we're working with a CSV.

If we can load entire data set into memory, then we'll roughly do the following:

- use pandas to load the data
- apply duplicated() method to the dataframe
- use the value\_counts() method to identify which row is duplicated the most
- use the idxmax() method to identify the index of the row that is duplicated the most, this will return which row was duplicated the most.

If we cannot load the entire data set into memory, let's chunk it!

- read the data in chunks via pandas and a chunk size of likely 10,000 or more.
- iterate through each chunk and identify which rows are duplicated using roughly the same steps as above
- Once a duplicate row is found, store it in a dictionary with the row as the key and the count as the value.
- utilize the dict and return the max count to see which row was duplicated the most.
- additional research mentioned hashing as a potential solution too.

# #9 Question:

A customer has been on a hot streak betting on our sportsbook.

Looking at their betting history, how would you try to identify if they were merely lucky, or good?

### #9 Answer:

The first two questions I'd want to ask are:

- 1. How big is the sample size?
- 2. What betting patterns are they displaying?

If the sample size is small, it'll be difficult to determine mathematically whether they are good or lucky. We could try to create a baseline expectation for what a win rate should be based on a 50/50 chance of winning assumption and calculate how many more bets they'd need to make to "come back to reality" if they are lucky. If they don't, then they might be good.

Regardless of the sample size, we can review their betting history to see if they are showcasing any tendencies. Some data points to consider might be: - type of bets - teams being bet - time bet is placed - closing line value of bet - amount being

bet, are they wagering an amount to receive a whole number? i.e. betting 143.50 to win 100. - derivative bets based on a single game (i.e. betting the under and then betting unders for player props) - noticing if any other sharps are betting the same way/same time

From here we'd at least be able to get a sense of their approach which would help us determine whether they are lucky or good.

# #10 Question:

Given a home team is expected to score 5 runs and an away team is expected to score 4.5 runs, which outcome is the most likely?

- a) 10 total runs
- b) 9 total runs
- c) They are equally likely

Please explain your reasoning.

## #10 Answer:

• b) 9 total runs

A baseball game does not end in a tie\*.

If both teams had 5 runs, the game would go into extra innings, and the game total would be greater than 10 runs.

\*Unless the game is called due to weather and the makeup date is scrapped because it won't impact playoff standings. In this case, neither team is awarded a win or loss, but the stats will count.