HM4_py

March 30, 2025

1 Homework N4

1.0.1 Data Preparations

```
[1]: import pandas as pd
  import numpy as np
  import matplotlib.pyplot as plt
  import seaborn as sns
  from matplotlib.backends.backend_pdf import PdfPages
  import warnings
  warnings.filterwarnings("ignore") #Who needs warnings?

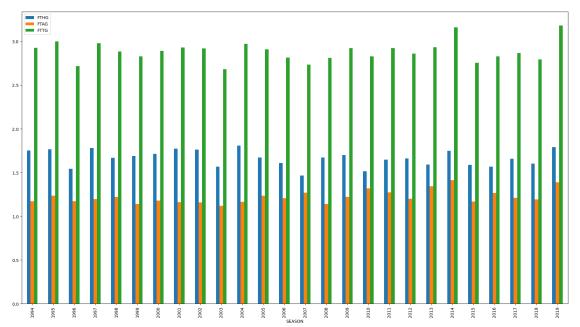
df = pd.read_csv('bundesliga.csv')
  df['DATE'] = pd.to_datetime(df['DATE'])
  df.head()
```

| [1]: | SEASON | LEAGUE DATE | HOMETEAM | AWAYTEAM | FTSC | FTHG | \ |
|------|--------|-------------------------|---------------|----------------|------|------|---|
| 0 | 1994 | Bundesliga 1 1993-08-07 | Bayern Munich | Freiburg | 3-1 | 3 | |
| 1 | 1994 | Bundesliga 1 1993-08-07 | Dortmund | Karlsruhe | 2-1 | 2 | |
| 2 | 1994 | Bundesliga 1 1993-08-07 | Duisburg | Leverkusen | 2-2 | 2 | |
| 3 | 1994 | Bundesliga 1 1993-08-07 | FC Koln | Kaiserslautern | 0-2 | 0 | |
| 4 | 1994 | Bundesliga 1 1993-08-07 | Hamburg | Nurnberg | 5-2 | 5 | |

```
FTAG FTTG
0 1 4
1 1 3
2 2 4
3 2 2
4 2 7
```

1.1 Part 1: Part 1: Trend Analysis

1.1.1 1. Analyze trend of goals per season. For example total goals per match, average goals per match.



As we can in terms of average goals Home Teams have a very clear advantage and they score about one extra goal in average. There does not seem to be any significant pattern regarding the number of goals they seem to be random.

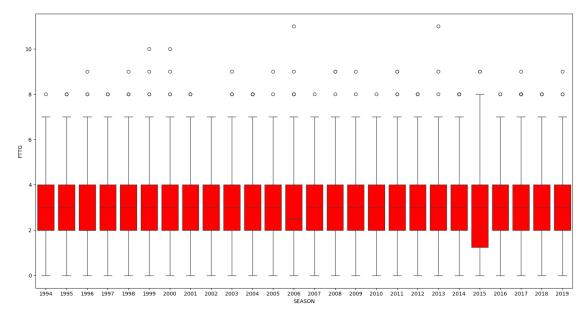
1.1.2 2. Goal Distribution Per Season. Use appropriate type of graphs for goals per match, year-wise. Colorcode by whether average is above or below 2.5 (over/under bet threshold).

```
avg = df.groupby('SEASON').mean('FTTG').reset_index()
fig, ax = plt.subplots()
boxplot = sns.boxplot(x = 'SEASON', y='FTTG', ax=ax, data=df, __
patch_artist=True)

for i, box in enumerate(boxplot.patches):
    season = df['SEASON'].unique()[i]
```

```
avg_value = avg.loc[avg['SEASON'] == season, 'FTTG'].values[0]
if avg_value > 2.5:
    box.set_facecolor('red')
else:
    box.set_facecolor('blue')

fig.set_size_inches(15, 8)
plt.tight_layout()
plt.show();
```



1.1.3 3. Create line charts for each season. Visualize trend of goals for each team that played in that season. Highlight only Bayern Munchen with red color. Rest should be gray. Add appropriate title that will contain information about season and total scored goals. Add footnote mentioning total number of goals scored by Bayern Munchen for that season. Save all graphs in pdf.

```
[4]: away = df[['SEASON', 'DATE', 'AWAYTEAM', 'FTAG']]
home = df[['SEASON', 'DATE', 'HOMETEAM', 'FTHG']]

away.rename(columns={'AWAYTEAM': 'TEAM', 'FTAG': 'GOALS'}, inplace=True)
home.rename(columns={'HOMETEAM': 'TEAM', 'FTHG': 'GOALS'}, inplace=True)
team_matches = pd.concat([home,away])
team_matches.sort_values('DATE')
pdf_filename = "goals_per_season.pdf"

with PdfPages(pdf_filename) as pdf:
    for season in team_matches['SEASON'].unique():
```

```
plt.figure(figsize=(10, 6))
        subset = team_matches[team_matches['SEASON'] == season]
        for team in subset['TEAM']:
            subsubset = subset[subset['TEAM'] == team]
            sns.lineplot(x='DATE', y='GOALS', data=subsubset, color='red' if_
 ⇔team == 'Bayern Munich' else 'grey', linewidth = 2 if team == 'Bayern⊔
 →Munich' else 0.2, alpha = 1 if team == 'Bayern Munich' else 0.5)
       plt.title(f'{season} Season (Total Goals -> {subset['GOALS'].sum()})', u

→fontsize=14)
       plt.xlabel('Date')
       plt.ylabel('Number of Goals')
       plt.figtext(0.65, 0.01, f'Total Goals by Bayern Munich:

¬{subset[subset['TEAM'] == 'Bayern Munich']['GOALS'].sum()}')

       pdf.savefig()
       plt.close()
print(f"PDF file '{pdf_filename}' has been created successfully!")
```

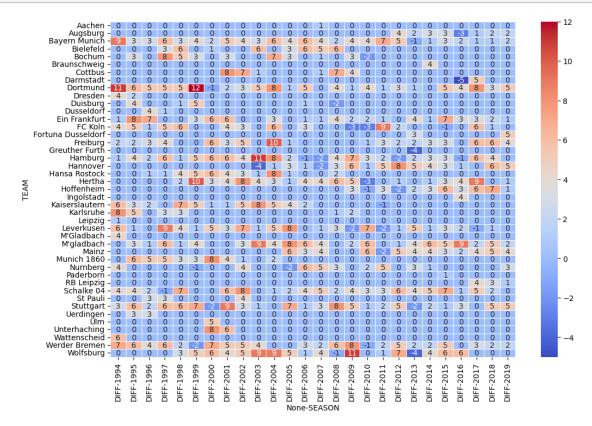
PDF file 'goals_per_season.pdf' has been created successfully!

1.2 Part 2: Home Advantage Deconstructed

1.2.1 1. Create Heatmap of Home vs. Away Wins per Team per Season

```
[6]: import pandas as pd
     import seaborn as sns
     import matplotlib.pyplot as plt
     df['HOME_WIN'] = (df['FTHG'] > df['FTAG']).astype(int)
     df['AWAY_WIN'] = (df['FTAG'] > df['FTHG']).astype(int)
     home_wins = df.groupby(['SEASON', 'HOMETEAM'])['HOME_WIN'].sum().reset_index()
     away_wins = df.groupby(['SEASON', 'AWAYTEAM'])['AWAY_WIN'].sum().reset_index()
     home_wins.rename(columns={'HOMETEAM': 'TEAM'}, inplace=True)
     away_wins.rename(columns={'AWAYTEAM': 'TEAM'}, inplace=True)
     win_counts = pd.merge(home_wins, away_wins, on=['SEASON', 'TEAM'], how='outer').

→fillna(0)
     win_counts['DIFF'] = win_counts['HOME_WIN'] - win_counts['AWAY_WIN']
     #win_counts = win_counts[['SEASON', 'TEAM', 'DIFF']]
     heatmap_data = win_counts.pivot(index='TEAM', columns='SEASON',_
      →values=['DIFF']).fillna(0)
     plt.figure(figsize=(12, 8))
```



This is a heatmap of the difference of away wins from home wins per season. The 0s are either no games that season or same number of home wins as away wins. As we can see there are more positive numbers than negative numbers meaning generally teams have more home wins rather than away wins.

1.2.2 2. Point Differential Density: Create visualizations that will show difference per team for home and away game wins.

```
[7]: plt.figure(figsize=(15, 20))

for i, team in enumerate(win_counts['TEAM'].unique(), 1):
    ax = plt.subplot(9, 5, i)

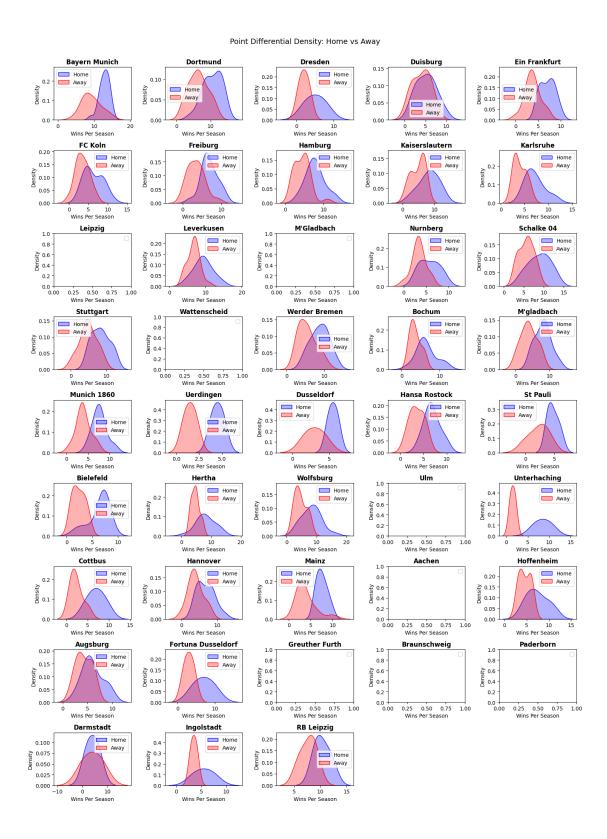
    home_diffs = win_counts[win_counts['TEAM'] == team]['HOME_WIN']
    sns.kdeplot(home_diffs, color='blue', label='Home', fill=True, alpha=0.3,___
    ax=ax)

away_diffs = win_counts[win_counts['TEAM'] == team]['AWAY_WIN']
```

```
sns.kdeplot(away_diffs, color='red', label='Away', fill=True, alpha=0.3,_
ax=ax)

ax.set_title(f"{team}", fontweight='bold')
ax.set(xlabel='Wins Per Season')
ax.legend()

plt.tight_layout()
plt.suptitle("Point Differential Density: Home vs Away", y=1.02, fontsize=14)
plt.show()
```



The graphs show the density of wins per season. One for Home wins and one for Away wins. The empty graphs are due to the team not playing in that season or playing only one game. As we can

see here also the distribution shows that teams tend to win more in home games.

2 Part 3

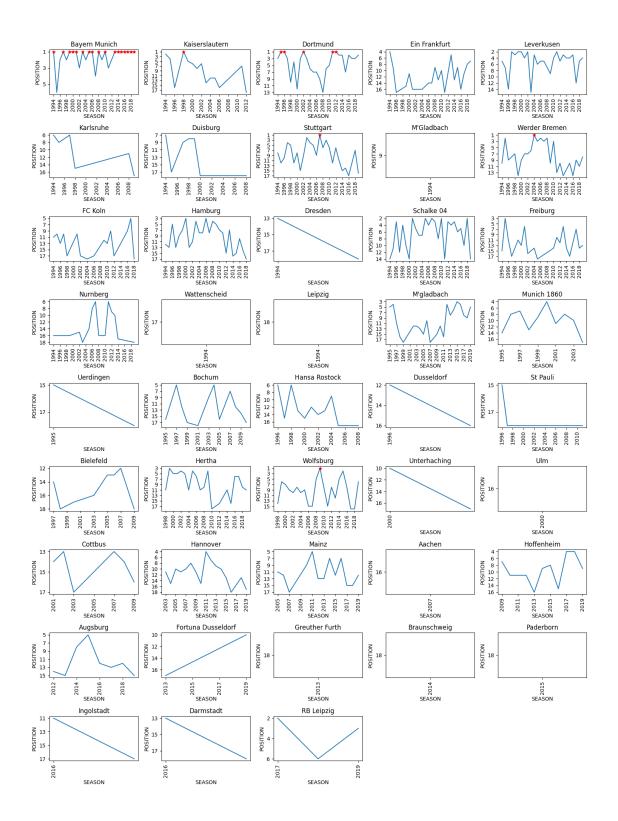
2.0.1 1. Team Trajectories and Volatility

- Seasonal Position Trajectories
- Line plots showing seasonal ranks for top 6 teams.
- Annotate title-winning seasons.

```
[8]: df2 = pd.read_csv('bundesliga2.csv')
df2.head()
```

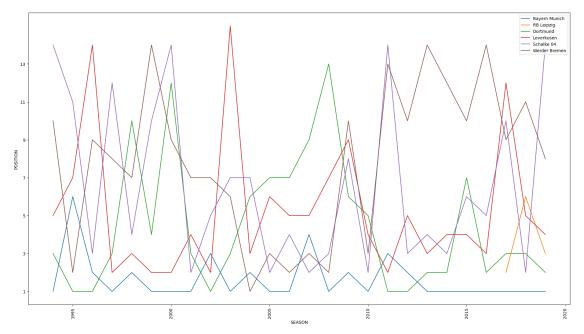
```
[8]:
                  TEAM
                                         GF
                                                 DIFF
                                                        POINTS POSITION
                                                                          SEASON
                              W
                                  D
                                      L
                                             GA
         Bayern Munich
                             17
                                 10
                                      7
                                         68
                                             37
                                                    31
                                                            61
                                                                       1
                                                                             1994
     1 Kaiserslautern 34
                             18
                                      9
                                         64
                                             36
                                                    28
                                                            61
                                                                        2
                                                                             1994
                                  7
     2
              Dortmund 34
                            15
                                  9
                                     10
                                         49
                                             45
                                                    4
                                                            54
                                                                        3
                                                                             1994
     3
         Ein Frankfurt 34
                            15
                                  8
                                     11
                                         57
                                             41
                                                    16
                                                            53
                                                                        4
                                                                             1994
                                                                             1994
            Leverkusen 34
                             14 11
                                      9
                                         60
                                             47
                                                    13
                                                            53
                                                                        5
```

```
[9]: plt.figure(figsize=(15, 20))
    for i, team in enumerate(df2['TEAM'].unique(), 1):
        subset = df2[df2['TEAM'] == team]
        ax = plt.subplot(9, 5, i)
        sns.lineplot(x='SEASON', y = 'POSITION', data=subset)
        first_place = subset[subset['POSITION'] == 1]
        ax.plot(first_place['SEASON'], first_place['POSITION'], '*', color='red')
        ax.set_yticks(range(min(subset['POSITION']), max(subset['POSITION'])+1, 2))
        ax.set_xticks(range(min(subset['SEASON']), max(subset['SEASON'])+1, 2))
        ax.set_title(team)
        ax.invert_yaxis()
        ax.set_xticklabels(ax.get_xticklabels(), rotation=90)
    plt.tight_layout()
    plt.show()
```



[10]: top_teams = list(df2.groupby('TEAM')['POSITION'].mean().sort_values().index[:6])
fig, ax = plt.subplots()

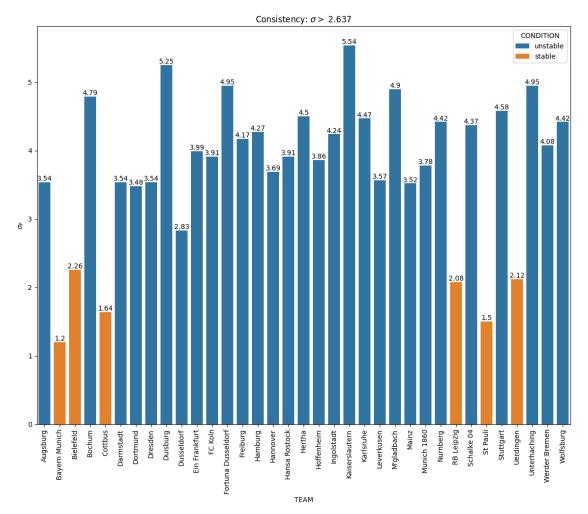
```
fig.set_size_inches(18.5, 10.5)
for team in top_teams:
    subset = df2[df2['TEAM'] == team]
    sns.lineplot(x='SEASON', y = 'POSITION', data=subset, label=team)
    ax.set_yticks(range(min(subset['POSITION']), max(subset['POSITION'])+1, 2))
    ax.invert_yaxis()
    ax.set_xticklabels(ax.get_xticklabels(), rotation=90)
plt.tight_layout()
plt.legend(loc='upper right');
```



2.0.2 2. Volatility Index

- For each team, calculate standard deviation of final rank over all seasons.
- Use a bar chart with conditional coloring (e.g., red = unstable, green = consistent).
- Add text labels above each bar with exact values.

```
fig.set_size_inches(14, 10.5)
sns.barplot(x='TEAM', y='POSITION', hue='CONDITION', data=team_sd, ax=ax)
ax.bar_label(ax.containers[0])
ax.bar_label(ax.containers[1])
ax.set_ylabel(f'$\sigma_P$')
ax.set_title(f'Consistency: $\sigma >$ {\"%.3f\" % threshold}')
ax.set_xticklabels(ax.get_xticklabels(), rotation=90);
```



2.1 Part 4: Rivalries & Big Match Patterns (R or Python)

2.1.1 1. Head-to-Head Matrix for Selected Rivalries

- Select 5 key rivalries more info click here.
- Create a facet grid of win/draw/loss bar charts per rivalry.
- Annotate biggest win margins.

Biggest rivalaries in Bundesliga:

Bayern Munich - Borussia Dortmund

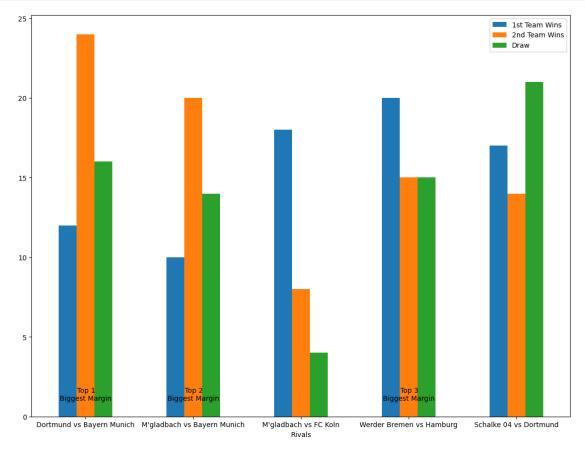
Borussia Dortmund - Schalke Bayern Munich - Borussia Mönchengladbach Cologne - Borussia Mönchengladbach Hamburg - Werder Bremen

```
[12]: #This is what peak programming looks like
rivalry = df[((df['HOMETEAM'] == 'Bayern Munich') & (df['AWAYTEAM'] == 'Dortmund')) | ((df['AWAYTEAM'] == 'Bayern Munich') & (df['HOMETEAM'] == 'Dortmund') & (df['AWAYTEAM'] == 'Schalke 04')) | ((df['HOMETEAM'] == 'Dortmund') & (df['HOMETEAM'] == 'Schalke 04')) | ((df['HOMETEAM'] == 'Bayern Munich') & (df['AWAYTEAM'] == 'M\'gladbach')) | ((df['AWAYTEAM'] == 'Bayern Munich') & (df['HOMETEAM'] == 'M\'gladbach')) | ((df['HOMETEAM'] == 'FC Koln') & (df['HOMETEAM'] == 'M\'gladbach')) | ((df['HOMETEAM'] == 'FC Koln') & (df['HOMETEAM'] == 'M\'gladbach')) | ((df['HOMETEAM'] == 'Hamburg') & (df['HOMETEAM'] == 'Werder Bremen')) | ((df['AWAYTEAM'] == 'Hamburg') & (df['HOMETEAM'] == 'Werder Bremen')))]
rivalry.head()
```

```
[12]:
           SEASON
                         LEAGUE
                                       DATE
                                                  HOMETEAM
                                                                 AWAYTEAM FTSC FTHG
             1994
                   Bundesliga 1 1993-08-14
      16
                                                Schalke 04
                                                                 Dortmund 1-0
                                                                                    1
      72
                   Bundesliga 1 1993-09-25
             1994
                                                  Dortmund Bayern Munich 1-1
                                                                                    1
      116
             1994
                   Bundesliga 1 1993-10-23
                                            Werder Bremen
                                                                  Hamburg 0-2
      163
             1994
                   Bundesliga 1 1993-12-04
                                                  Dortmund
                                                               Schalke 04 1-1
                                                                                    1
                   Bundesliga 1 1994-03-19
      225
             1994
                                            Bayern Munich
                                                                 Dortmund 0-0
                                                                                    0
                FTTG HOME_WIN
           FTAG
                                 AWAY WIN
      16
              0
                                         0
                    1
                              1
      72
                    2
                              0
                                         0
              1
      116
              2
                    2
                              0
                                         1
                    2
      163
              1
                              0
                                         0
      225
              0
                    0
                              0
                                         0
```

```
win_counts = pd.merge(home_wins, away_wins, on=['TEAM1', 'TEAM2'], how='outer')
win_counts['TEAM1_WIN'] = win_counts['HOME_WIN'] + win_counts['AWAY_WIN']
win_counts = win_counts[['TEAM1', 'TEAM2', 'TEAM1_WIN']]
final = pd.merge(win counts, draws, on=['TEAM1', 'TEAM2'], how='outer')
final copy = final
pairs = np.array([(list(final_copy['TEAM1']), list(final_copy['TEAM2']))]).T
#Using loops for manipulating data in pandas is not a good practice, but i_{\sqcup}
⇔could not do it with built in functions
check = []
final final = []
for pair in pairs:
   flag = False
   for i in check:
       if (i[0] == pair[0][0] and i[1] == pair[1][0]) or (i[1] == pair[0][0]
 \rightarrowand i[0] == pair[1][0]):
           flag = True
           break
   if flag:
        continue
    check.append([pair[0][0], pair[1][0]])
   tmp = final_copy[(final_copy['TEAM1'] == pair[1][0]) & (final_copy['TEAM2']_
 ⇒== pair[0][0])]
   tmp['TEAM2 WIN'] = int(final_copy[(final_copy['TEAM1'] == pair[0][0]) &__
 tmp['DRAW'] = int(tmp['DRAW']) + int(final_copy[(final_copy['TEAM1'] ==__
 apair[0][0]) & (final_copy['TEAM2'] == pair[1][0])]['DRAW'])
   final_final.append(tmp)
final_final = pd.concat(final_final)
final_final.reset_index(inplace=True, drop=True)
final_final['Rivals'] = final_final['TEAM1'] + ' vs ' + final_final['TEAM2']
final_final = final_final[['Rivals', 'TEAM1_WIN', 'TEAM2_WIN', 'DRAW']]
final_final['MARGIN'] = np.abs(final_final['TEAM1_WIN'] -__

¬final_final['TEAM2_WIN'])
final_final.sort_values('MARGIN', ascending=False, inplace=True)
biggest_margins = final_final.head(3)
```



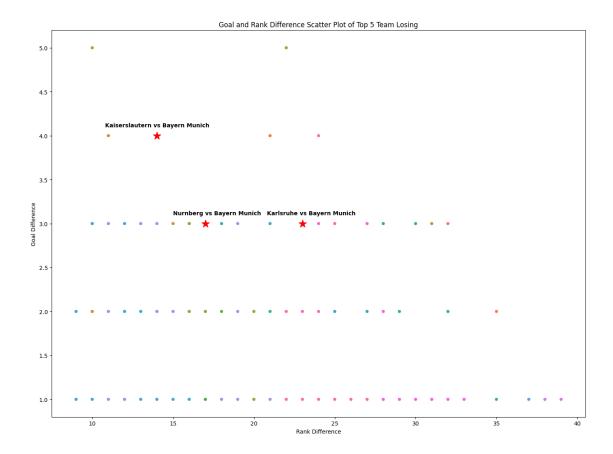
2.1.2 2. Upset Visualizer

- \bullet Define "upset" as a team >8 places below beating a top-5 team.
- Scatterplot of upsets: x-axis = rank difference, y-axis = goal difference.
- Encode team colors; highlight and label famous upsets.

Note you can define top 5 by most points, most scorred goals, less consided goals.

```
[14]: home_wins = df.groupby('HOMETEAM')['FTHG'].sum().reset_index()
      away_wins = df.groupby('AWAYTEAM')['FTAG'].sum().reset_index()
      home_wins.rename(columns={'HOMETEAM': 'TEAM'}, inplace=True)
      away_wins.rename(columns={'AWAYTEAM': 'TEAM'}, inplace=True)
      win_counts = pd.merge(home_wins, away_wins, on='TEAM', how='outer').fillna(0)
      win_counts['GOALS'] = win_counts['FTHG'] + win_counts['FTAG']
      win counts = win counts[['TEAM', 'GOALS']]
      win counts.sort values('GOALS', ascending=False, inplace=True)
      win_counts['RANK'] = np.arange(win_counts.shape[0])
      ranks = win_counts[['TEAM','RANK']]
      ranks.set_index('RANK', inplace=True)
      ranks_dict = {y: x for x, y in ranks.to_dict()['TEAM'].items()} # To get ranks_L
       \hookrightarrow later
      top_5 = win_counts.head()['TEAM'] #Top 5 teams who scored most goals
      bellow_8 = win_counts.iloc[13:]['TEAM']
      bellow 8
      #We need to get all matches where it's top 5 vs bellow 8
      filtered_df = df[(df['HOMETEAM'].apply(lambda x: x in list(top_5)) &__
       ⇒df['AWAYTEAM'].apply(lambda x: x in list(bellow_8))) | (df['AWAYTEAM'].
       →apply(lambda x: x in list(top_5)) & df['HOMETEAM'].apply(lambda x: x in_u
       →list(bellow_8)))]
      #Teams where top 5 lost to a bellow 8
      upset_matches = filtered_df[filtered_df.apply(lambda x: ((x['HOMETEAM'] in_
       ⇒list(top_5)) and (x['AWAY_WIN'] == 1)) or ((x['AWAYTEAM'] in list(top_5))⊔
       \rightarrowand (x['HOME_WIN'] == 1)), axis=1)]
      def filter_teams(row):
          if row['HOMETEAM'] in list(bellow_8):
              return {'TEAM': row['HOMETEAM'], 'VS': row['AWAYTEAM'], 'RANKDIFF':,,
       →ranks_dict[row['HOMETEAM']] - ranks_dict[row['AWAYTEAM']], 'GOALDIFF':
       →row['FTHG'] - row['FTAG']}
          return {'TEAM': row['AWAYTEAM'], 'VS': row['HOMETEAM'], 'RANKDIFF':
       →ranks_dict[row['AWAYTEAM']] - ranks_dict[row['HOMETEAM']], 'GOALDIFF':□
       →row['FTAG'] - row['FTHG']}
      final_df = pd.DataFrame(list(upset_matches.apply(filter_teams, axis=1)))
      final_df.reset_index(inplace=True, drop=True)
      final_df.head()
```

```
[14]:
                TEAM
                                  VS RANKDIFF GOALDIFF
     0 Wattenscheid
                          Schalke 04
                                           32
                                                       3
     1
          M'Gladbach
                          Schalke 04
                                            31
                                                       1
      2
            Duisburg Werder Bremen
                                            21
                                                       4
                            Dortmund
      3
             Leipzig
                                            38
                                                       1
      4
            Nurnberg
                          Schalke 04
                                            13
                                                       1
[15]: Munich_Losing = final_df[final_df['VS'] == 'Bayern Munich'].
      ⇔sort_values('GOALDIFF', ascending=False)[:3]
      to_highlight = Munich_Losing.index
      fig,ax = plt.subplots()
      fig.set_size_inches(14, 10.5)
      pl = sns.scatterplot(x='RANKDIFF', y='GOALDIFF', hue='TEAM', data=final_df,__
      →legend=False, ax=ax);
      ax.set(xlabel='Rank Difference', ylabel='Goal Difference', title='Goal and Rank_
      ⇔Difference Scatter Plot of Top 5 Team Losing')
      ax.scatter(Munich_Losing['RANKDIFF'], Munich_Losing['GOALDIFF'], marker='*', __
       ⇔color='red', s=200)
      for line in to highlight:
           pl.text(final_df['RANKDIFF'][line] - (len(str(final_df['TEAM'][line])) +
       →4) / 5 + 0.4, final_df['GOALDIFF'][line]+0.1,
           f'{final_df['TEAM'][line]} vs {final_df['VS'][line]}',
       ⇔horizontalalignment='left',
           size='medium', color='black', weight='semibold')
      plt.tight_layout()
      plt.show()
```



2.2 Part 5: Overall performance

2.2.1 Redo the same task in python. But instead of total points use goal difference. Use same logic for colors as in first part.

```
subset.sort_values('DIFF', ascending=False, inplace=True)
subset.at[subset.index[0], 'color'] = (0,0,0)
subset = subset.sample(frac=1).reset_index(drop=True) #Shuffling so_u

+that the winner is in random places
subset.plot.barh(x='TEAM', y='DIFF', ax=ax, color=subset.color.

+tolist(), legend = False)
ax.set_title(f'{season}', fontsize=14)
ax.set_xticklabels(ax.get_xticklabels(), rotation=90)
ax.set_ylabel('Goal Difference')
plt.figtext(0.65, 0.01, f'Winner is highlighted with the Black color')
pdf.savefig()
plt.close()
print(f"PDF file '{pdf_filename}' has been created successfully!")
```

PDF file 'goal_difference_per_season.pdf' has been created successfully!

2.3 Part 6. Monte Carlo simulation. (R or Python)

```
[69]: import numpy as np
     import pandas as pd
     teams = ['Bayern Munich', 'Leverkusen', 'Dortmund']
     for team in teams:
         monte df = df2.copy()
         avg = monte df.groupby('TEAM')['GF'].mean()[team]
         std_dev = monte_df.groupby('TEAM')['GF'].std()[team]
          curr = monte_df[(monte_df['TEAM'] == team) & (monte_df['SEASON'] == 
       →monte_df['SEASON'].max())]['GF']
          curr = curr.iloc[0]
         monte_df = monte_df[['TEAM', 'SEASON', 'GF']]
         preds = []
         for _ in range(10):
              tmp = monte_df[(monte_df['TEAM'] == team) & (monte_df['SEASON'] ==_
       →monte_df['SEASON'].max())].copy()
              random_shock = np.random.normal(loc=0, scale=std_dev)
              tmp['GF'] = curr + random_shock
              tmp['SEASON'] = tmp['SEASON'] + 1
              curr = tmp['GF'].values[0]
              preds.append(tmp)
             monte_df = pd.concat([monte_df, tmp], ignore_index=True)
         result_df = pd.concat(preds, ignore_index=True)
         display(result_df)
```

TEAM SEASON

| 0 | Bayern Muni | ch | 2020 | 64.561127 |
|---|-------------|-------|------|-----------|
| 1 | Bayern Muni | ch | 2021 | 75.980957 |
| 2 | Bayern Muni | ch | 2022 | 90.718704 |
| 3 | Bayern Muni | ch | 2023 | 76.641379 |
| 4 | Bayern Muni | ch | 2024 | 64.771439 |
| 5 | Bayern Muni | ch | 2025 | 59.625666 |
| 6 | Bayern Muni | ch | 2026 | 54.595573 |
| 7 | Bayern Muni | ch | 2027 | 41.728528 |
| 8 | Bayern Muni | ch | 2028 | 68.161017 |
| 9 | Bayern Muni | ch | 2029 | 55.000031 |
| | TEAM | SEASO | N | GF |
| 0 | Leverkusen | 202 | 0 65 | .843782 |
| 1 | Leverkusen | 202 | 1 66 | . 555360 |
| 2 | Leverkusen | 202 | 2 49 | .781216 |
| 3 | Leverkusen | 202 | 3 39 | . 633835 |
| 4 | Leverkusen | 202 | 4 42 | . 599532 |
| 5 | Leverkusen | 202 | 5 37 | . 189307 |
| 6 | Leverkusen | 202 | 6 30 | .691282 |
| 7 | Leverkusen | 202 | 7 32 | .738095 |
| 8 | Leverkusen | 202 | 8 38 | . 162937 |
| 9 | Leverkusen | 202 | 9 32 | . 157760 |
| | TEAM S | EASON | | GF |
| 0 | Dortmund | 2020 | 83.8 | 326472 |
| 1 | Dortmund | 2021 | 75.0 | 045125 |
| 2 | Dortmund | 2022 | | 343163 |
| 3 | Dortmund | 2023 | 109. | 137432 |
| 4 | Dortmund | 2024 | | 974632 |
| 5 | Dortmund | 2025 | | 160404 |
| 6 | Dortmund | 2026 | 63.8 | 399554 |
| 7 | Dortmund | 2027 | | 947228 |
| 8 | Dortmund | 2028 | 28. | 550022 |
| 9 | Dortmund | 2029 | 35. | 727733 |
| | | | | |