



Fantasy Football Optimization

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Dataset

The dataset consists of 920 players and 32 teams.

- There are 6 positions {QB, RB, WR, TE, K, DEF}
- The data has a linear pattern (minus those whose price=1)

Regression Equations by Position:

$$\text{QB: } y = 1.84x + 242.38$$

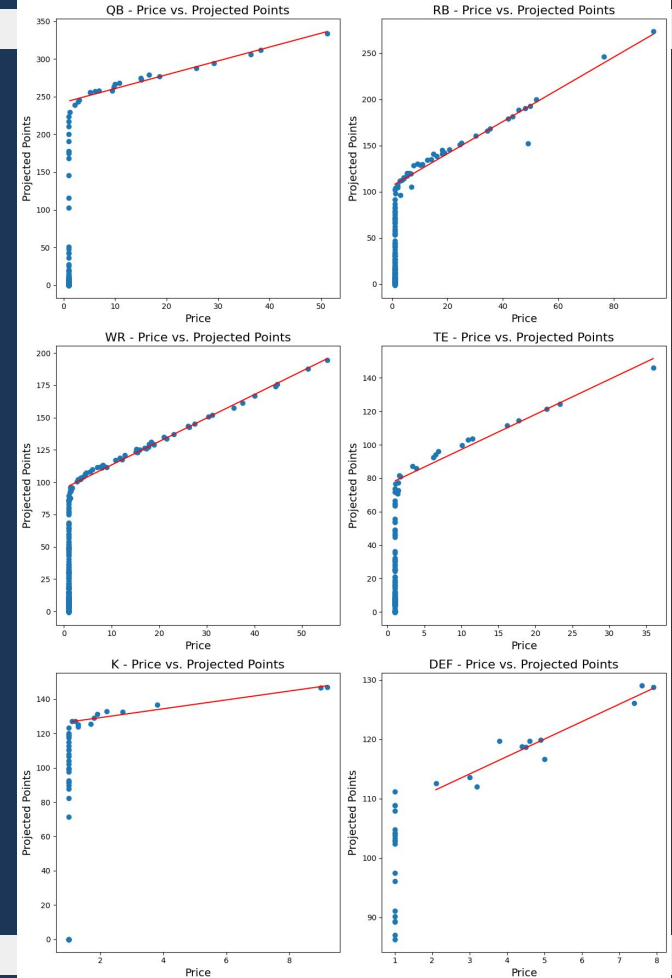
$$\text{RB: } y = 1.74x + 106.35$$

$$\text{WR: } y = 1.82x + 95.18$$

$$\text{TE: } y = 2.10x + 76.20$$

$$\text{K: } y = 2.58x + 124.10$$

$$\text{DEF: } y = 2.94x + 105.31$$



Bad Model Variables/Constraints

```
[64] # Create variables
    starter_vars = [bad_solver.BoolVar(name + '_starter') for name in name_list]
    bench_vars = [bad_solver.BoolVar(name + '_bench') for name in name_list]

    print(bad_solver.NumVariables())
```

1904

```
[65] # Starters
bad_solver.Add(sum(starter_vars[i] for i in range(num_players) if position_list[i] == 'QB') == 1)
bad_solver.Add(sum(starter_vars[i] for i in range(num_players) if position_list[i] == 'RB') == 2)
bad_solver.Add(sum(starter_vars[i] for i in range(num_players) if position_list[i] == 'WR') == 3)
bad_solver.Add(sum(starter_vars[i] for i in range(num_players) if position_list[i] == 'TE') == 1)
bad_solver.Add(sum(starter_vars[i] for i in range(num_players) if position_list[i] == 'K') == 1)
bad_solver.Add(sum(starter_vars[i] for i in range(num_players) if position_list[i] == 'DEF') == 1)

<ortools.linear_solver.pywraplp.Constraint; proxy of <Swig Object of type 'operations_research::MPConstraint *' at 0x787348b2de90> >
```

```
[66] # Bench
bad_solver.Add(sum(bench_vars[i] for i in range(num_players) if position_list[i] == 'QB') <= 1)
bad_solver.Add(sum(bench_vars[i] for i in range(num_players) if position_list[i] == 'TE') <= 1)
bad_solver.Add(sum(bench_vars[i] for i in range(num_players) if position_list[i] == 'K') == 0)
bad_solver.Add(sum(bench_vars[i] for i in range(num_players) if position_list[i] == 'DEF') == 0)

<ortools.linear_solver.pywraplp.Constraint; proxy of <Swig Object of type 'operations_research::MPConstraint *' at 0x787348b2dce0> >
```

```
▶ # Limits each player to one list
for starter, bench in zip(starter_vars, bench_vars):
    bad_solver.Add(starter + bench <= 1)

# 9 Starters and 6 Bench Players
bad_solver.Add(sum(starter_vars) == 9) # Total starters: 1 QB, 3 WR, 2 RB, 1 TE, 1 K, 1 DEF
bad_solver.Add(sum(bench_vars) == 6) # Total bench players

# Budget Constraint
bad_solver.Add(sum(price_list[i] * (starter_vars[i] + bench_vars[i]) for i in range(num_players)) <= 200)
print(bad_solver.NumConstraints())
```

965

Bad Model

Optimization/Results

```
[68] bad_solver.Maximize(
    sum(projected_points_list[i] * starter_vars[i] for i in range(num_players)) # Full points for starters
    + sum(projected_points_list[i] * 0.5 * bench_vars[i] for i in range(num_players)) # Half points for bench players
)
```

Player	Position	Proj Points	Proj Points/\$	Contrib Points	Contrib Points/\$	Price	Depth
Cam Newton	QB	278.8	16.8	278.8	16.8	16.6	starter
Tyrod Taylor	QB	255.8	50.16	127.9	25.08	5.1	bench
Ty Montgomery	RB	140.9	9.46	140.9	9.46	14.9	starter
C.J. Anderson	RB	128.8	16.3	128.8	16.3	7.9	starter
Terrance West	RB	120.1	21.84	60.05	10.92	5.5	bench
Spencer Ware	RB	115.5	26.86	57.75	13.43	4.3	bench
Matt Forte	RB	112.2	32.06	56.1	16.03	3.5	bench
Jonathan Stewart	RB	111.7	38.52	55.85	19.26	2.9	bench
Danny Woodhead	RB	107.0	53.5	53.5	26.75	2.0	bench
Julio Jones	WR	187.8	3.66	187.8	3.66	51.3	starter
Michael Crabtree	WR	130.9	7.15	130.9	7.15	18.3	starter
Emmanuel Sanders	WR	125.7	8.27	125.7	8.27	15.2	starter
Stephen Gostkowski	K	146.6	16.29	146.6	16.29	9.0	starter
Rob Gronkowski	TE	146.0	4.07	146.0	4.07	35.9	starter
Denver Broncos	DEF	129.0	16.97	129.0	16.97	7.6	starter

Total projected points contributed: 1825.65

Total team cost: 200.0

Good Model Variables/Constraints

```
[75] # Position constraints for each depth
# Depth 1 (Starters)
solver.Add(sum(depth1_vars[i] for i in range(num_players) if position_list[i] == 'QB') == 1)
solver.Add(sum(depth1_vars[i] for i in range(num_players) if position_list[i] == 'RB') == 2)
solver.Add(sum(depth1_vars[i] for i in range(num_players) if position_list[i] == 'WR') == 3)
solver.Add(sum(depth1_vars[i] for i in range(num_players) if position_list[i] == 'TE') == 1)
solver.Add(sum(depth1_vars[i] for i in range(num_players) if position_list[i] == 'K') == 1)
solver.Add(sum(depth1_vars[i] for i in range(num_players) if position_list[i] == 'DEF') == 1)

# Depth 2
solver.Add(sum(depth2_vars[i] for i in range(num_players) if position_list[i] == 'QB') <= 1)
solver.Add(sum(depth2_vars[i] for i in range(num_players) if position_list[i] == 'RB') <= 1)
solver.Add(sum(depth2_vars[i] for i in range(num_players) if position_list[i] == 'WR') <= 1)
solver.Add(sum(depth2_vars[i] for i in range(num_players) if position_list[i] == 'TE') <= 1)
solver.Add(sum(depth2_vars[i] for i in range(num_players) if position_list[i] == 'K') <= 0)
solver.Add(sum(depth2_vars[i] for i in range(num_players) if position_list[i] == 'DEF') == 0)

# Depth 3
solver.Add(sum(depth3_vars[i] for i in range(num_players) if position_list[i] == 'QB') == 0)
solver.Add(sum(depth3_vars[i] for i in range(num_players) if position_list[i] == 'RB') <= 1)
solver.Add(sum(depth3_vars[i] for i in range(num_players) if position_list[i] == 'WR') <= 1)
solver.Add(sum(depth3_vars[i] for i in range(num_players) if position_list[i] == 'TE') == 0)
solver.Add(sum(depth3_vars[i] for i in range(num_players) if position_list[i] == 'K') == 0)
solver.Add(sum(depth3_vars[i] for i in range(num_players) if position_list[i] == 'DEF') == 0)

# Depth 4
solver.Add(sum(depth4_vars[i] for i in range(num_players) if position_list[i] == 'QB') == 0)
solver.Add(sum(depth4_vars[i] for i in range(num_players) if position_list[i] == 'RB') <= 1)
solver.Add(sum(depth4_vars[i] for i in range(num_players) if position_list[i] == 'WR') <= 1)
solver.Add(sum(depth4_vars[i] for i in range(num_players) if position_list[i] == 'TE') == 0)
solver.Add(sum(depth4_vars[i] for i in range(num_players) if position_list[i] == 'K') == 0)
solver.Add(sum(depth4_vars[i] for i in range(num_players) if position_list[i] == 'DEF') == 0)

<ortools.Linear_solver.pywraplp.Constraint; proxy of <Swig Object of type 'operations_research::MPCConstraint *' at 0x78734d9973c0> >

[76] # One depth per player
for i in range(num_players):
    solver.Add(depth1_vars[i] + depth2_vars[i] + depth3_vars[i] + depth4_vars[i] <= 1)

# Roster size constraint
solver.Add(sum(depth1_vars) == 9) # 9 Starters
solver.Add(sum(depth2_vars) + sum(depth3_vars) + sum(depth4_vars) == 6) # 6 Bench players

# Budget constraint
solver.Add(sum(price_list[i] * (depth1_vars[i] + depth2_vars[i] + depth3_vars[i] + depth4_vars[i]) for i in range(num_players)) <= 200)
print(solver.NumConstraints())
```

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```
[74] # Create variables for each depth level
depth1_vars = [solver.BoolVar(name + '_depth1') for name in name_list] # Starters
depth2_vars = [solver.BoolVar(name + '_depth2') for name in name_list] # Bench Depth 2
depth3_vars = [solver.BoolVar(name + '_depth3') for name in name_list] # Bench Depth 3
depth4_vars = [solver.BoolVar(name + '_depth4') for name in name_list] # Bench Depth 4
print(solver.NumVariables())
```

3808

Good Model

Optimization/Results

```
[77] # Objective function
solver.Maximize(
    sum(projected_points_list[i] * depth1_vars[i] for i in range(num_players)) # Full points for starters
    + sum(projected_points_list[i] * 0.5 * depth2_vars[i] for i in range(num_players)) # Half points for depth 2
    + sum(projected_points_list[i] * 0.25 * depth3_vars[i] for i in range(num_players)) # Quarter points for depth 3
    + sum(projected_points_list[i] * 0.125 * depth4_vars[i] for i in range(num_players)) # One eighth points for depth 4
)
```

Optimal solution found.

Player	Position	Proj Points	Proj Points/\$	Contrib Points	Contrib Points/\$	Price	Depth
Cam Newton	QB	278.8	16.8	278.8	16.8	16.6	1
Tyrod Taylor	QB	255.8	50.16	127.9	25.08	5.1	2
Ty Montgomery	RB	140.9	9.46	140.9	9.46	14.9	1
C.J. Anderson	RB	128.8	16.3	128.8	16.3	7.9	1
Jonathan Stewart	RB	111.7	38.52	55.85	19.26	2.9	2
Theo Riddick	RB	104.2	80.15	26.05	20.04	1.3	3
Antonio Brown	WR	194.6	3.52	194.6	3.52	55.3	1
Julio Jones	WR	187.8	3.66	187.8	3.66	51.3	1
Emmanuel Sanders	WR	125.7	8.27	125.7	8.27	15.2	1
Rishard Matthews	WR	102.3	35.28	51.15	17.64	2.9	2
John Brown	WR	95.8	73.69	23.95	18.42	1.3	3
Justin Tucker	K	147.0	15.98	147.0	15.98	9.2	1
Martellus Bennett	TE	95.9	13.9	95.9	13.9	6.9	1
Coby Fleener	TE	81.7	51.06	40.85	25.53	1.6	2
Denver Broncos	DEF	129.0	16.97	129.0	16.97	7.6	1

Total projected points contributed: 1754.2500000000002

Total team cost: 200.0

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Who would you
choose to maximize
points while
staying in budget?

How many points
does you team
expect to generate?

How much of your
budget did you
spend?

Cam Newton	QB
Tyrod Taylor	QB
Ty Montgomery	RB
C.J. Anderson	RB
Jonathan Stewart	RB
Theo Riddick	RB
Antonio Brown	WR
Julio Jones	WR
Emmanuel Sanders	WR
Rishard Matthews	WR
John Brown	WR
Justin Tucker	K
Martellus Bennett	TE
Coby Fleener	TE
Denver Broncos	DEF

1754.25

All \$200