```
library(tidyverse)
## -- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
## v dplyr 1.1.4 v readr
                                    2.1.5
## v forcats 1.0.0 v stringr 1.5.1
## v ggplot2 3.5.1 v tibble
                                   3.2.1
                      v tidyr
## v lubridate 1.9.4
                                    1.3.1
## v purrr
              1.0.4
## -- Conflicts -----
                                            ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
## i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become error
library(PlayerRatings)
library(BradleyTerry2)
library(dplyr)
library(tidyr)
library(ggplot2)
matches <- read.csv("atp_matches_with_features.csv")</pre>
# remove matches with carpet surface
matches <- matches %>% filter(surface != "Carpet")
# sort by date
matches$tourney_date <- as.Date(matches$tourney_date)</pre>
matches <- matches[order(matches$tourney_date), ]</pre>
# identify all winner rolling columns
w_rolling_cols <- grep("^w_rolling_10_", colnames(matches), value = TRUE)</pre>
# create difference columns dynamically
for (col in w_rolling_cols) {
  base_stat <- sub("^w_rolling_10_", "", col)</pre>
  1_col <- paste0("l_rolling_10_", base_stat)</pre>
  if (l_col %in% colnames(matches)) {
    diff_col <- paste0("diff_rolling_10_", base_stat)</pre>
    matches[[diff_col]] <- matches[[col]] - matches[[l_col]]</pre>
}
# diff feature
matches$diff_h2h = matches$w_previous_wins - matches$l_previous_wins
# win loss for BT
matches$win <- 1L
matches$loss <- OL
### ADD ELO ###
# 0. Make sure your full `matches` is sorted by date
```

```
matches <- matches[order(matches$tourney_date), ]</pre>
# 1. Initialize
initial_rating <- 1500</pre>
k_factor
                <- 20
all_players <- unique(c(matches$winner_name, matches$loser_name))</pre>
# start everybody at 1500
current ratings <- setNames(</pre>
  rep(initial_rating, length(all_players)),
  all players
)
# 2. Pre-allocate three new columns
matches$elo_w <- NA_real_ # winner's rating *before* the match
matches$elo_l
                <- NA_real_ # loser's rating *before* the match</pre>
# 3. helper for win-prob
calculate_win_prob <- function(diff) 1 / (1 + 10^(-diff/400))</pre>
# 4. loop through every match in chronological order
for (i in seq_len(nrow(matches))) {
  w <- matches$winner name[i]</pre>
 1 <- matches$loser_name[i]</pre>
  # 4a. get pre-match ratings (default 1500 if brand-new)
  r_w <- current_ratings[w]</pre>
  r_l <- current_ratings[1]</pre>
  # 4b. record them
  matches$elo_w[i] <- r_w
  matches$elo_1[i] <- r_1
  # 4c. compute predicted win-prob
                   <- calculate_win_prob(r_w - r_l)</pre>
  matches$elo_prob[i] <- p_win</pre>
  matches$diff_elo[i] <- r_w - r_l</pre>
  # 4d. update with outcome
  current_ratings[w] <- r_w + k_factor * (1 - p_win)</pre>
  current_ratings[l] <- r_l + k_factor * (0 - (1 - p_win))</pre>
}
### TRAN TEST SPLIT ###
matches$season <- as.numeric(format(matches$tourney_date, "%Y"))</pre>
train_matches <- matches %>% filter(season < 2024) %>% filter(season >= 2019)
test_matches <- matches %>% filter(season == 2024)
cat("Training set matches:", nrow(train_matches), "\n")
```

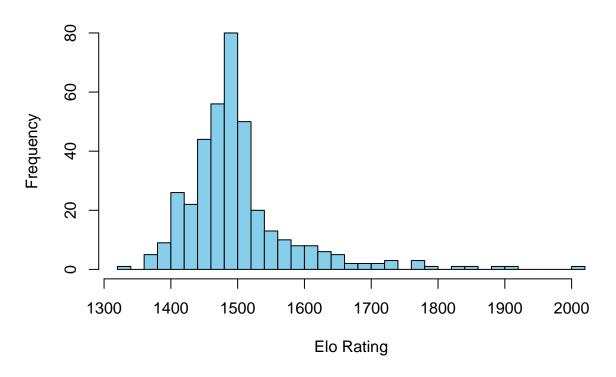
## Training set matches: 11606

```
cat("Testing set matches:", nrow(test_matches), "\n")
## Testing set matches: 2839
# filter and drop anyone who has only won or only lost in dataset
filter_pure_players <- function(df) {</pre>
  wins <- df %>%
    count(player = winner_name, name = "n_wins")
  losses <- df %>%
    count(player = loser_name, name = "n_losses")
  counts <- full_join(wins, losses, by = "player") %>%
    replace_na(list(n_wins = 0, n_losses = 0)) %>%
    mutate(n_total = n_wins + n_losses)
  bad_players <- counts %>%
    filter(n_wins == 0 | n_losses == 0) %>%
    filter(n_total <= 10) %>%
    pull(player)
 df %>%
    filter(
      !as.character(winner_name) %in% bad_players,
      !as.character(loser_name) %in% bad_players
    )
}
train_matches <- filter_pure_players(train_matches)</pre>
test_matches <- filter_pure_players(test_matches)</pre>
### ELO ###
# elo
train_games <- data.frame(</pre>
 Date = as.numeric(format(train_matches$tourney_date, "%Y%m%d")),
 Team1 = train_matches$winner_name,
 Team2 = train_matches$loser_name,
 Score = 1.
  stringsAsFactors = FALSE
elo_model_train <- elo(train_games, init = 1500, kfac = 20, gamma = 0)
# top 10 players
elo_ratings_train <- elo_model_train$ratings</pre>
elo_ratings_train <- elo_ratings_train[order(elo_ratings_train$Rating, decreasing = TRUE), ]</pre>
top10_elo_train <- head(elo_ratings_train, 10)</pre>
print(top10_elo_train)
##
                Player Rating Games Win Draw Loss Lag
## 1
        Novak Djokovic 2017.002 267 234
                                            0
                                                  33
## 2
        Jannik Sinner 1916.464 255 185
                                                  70
                                                       1
```

```
## 3
                                                   42
                                                        7
        Carlos Alcaraz 1894.688
                                   192 150
                                                        7
## 4
       Daniil Medvedev 1849.723
                                   326 247
                                               0
                                                   79
## 5
          Rafael Nadal 1820.167
                                   175 145
                                                   30
                                                       47
## 6
      Alexander Zverev 1795.039
                                   289 203
                                                   86
                                                        7
                                               0
## 7
         Andrey Rublev 1769.745
                                   327 234
                                                   93
                                                        7
## 8
       Grigor Dimitrov 1765.806
                                   216 124
                                                   92
                                                        9
## 9
          Nick Kyrgios 1760.050
                                   101 69
                                                   32
                                                       32
        Hubert Hurkacz 1736.541
## 10
                                   258 157
                                                        7
                                                  101
```

```
# plot distribution of Elo ratings based on training data
hist(elo_ratings_train$Rating,
    main = "Distribution of Elo Ratings (Training Data)",
    xlab = "Elo Rating",
    col = "skyblue",
    breaks = 30)
```

## **Distribution of Elo Ratings (Training Data)**



```
# evaluation metrics
correct_prediction <- test_matches$elo_prob > 0.5
accuracy <- mean(correct_prediction, na.rm = TRUE)
misclassification_rate <- 1 - accuracy
cat("Misclassification Rate:", misclassification_rate, "\n")</pre>
```

## Misclassification Rate: 0.3690078

```
brier_score <- (1 - test_matches$elo_prob)^2</pre>
mean_brier_score <- mean(brier_score, na.rm = TRUE)</pre>
cat("Mean Brier Score:", mean_brier_score, "\n")
## Mean Brier Score: 0.2204229
# look at elo's biggest fails
worst_elo <- matches %>%
  # only consider rows where we actually computed elo_prob
  filter(!is.na(elo_prob)) %>%
  # sort by ascending elo_prob
  arrange(elo_prob) %>%
  # take the 10 lowest
  slice head(n = 10)
print(worst_elo)
                          tourney_name surface draw_size tourney_level tourney_date
      tourney id
## 1
       2016-0410
                  Monte Carlo Masters
                                           Clay
                                                        64
                                                                            2016-04-11
                                                                       М
## 2
                                                                            2017-01-16
        2017-580
                       Australian Open
                                           Hard
                                                       128
                                                                        G
## 3
        2014-500
                                 Halle
                                          Grass
                                                        28
                                                                        Α
                                                                            2014-06-09
## 4
       2018-M006 Indian Wells Masters
                                           Hard
                                                       128
                                                                       М
                                                                            2018-03-05
## 5
        2014-540
                             Wimbledon
                                          Grass
                                                       128
                                                                        G
                                                                            2014-06-23
## 6
       2017-0495
                                 Dubai
                                           Hard
                                                        32
                                                                        Α
                                                                            2017-02-27
## 7
       2024-0404 Indian Wells Masters
                                           Hard
                                                       128
                                                                       M
                                                                            2024-03-04
## 8
        2016-540
                             Wimbledon
                                          Grass
                                                       128
                                                                       G
                                                                            2016-06-27
## 9
                                                        32
       2016-0495
                                 Dubai
                                           Hard
                                                                        Α
                                                                            2016-02-22
## 10
        2013-505
                                                        28
                              Santiago
                                           Clay
                                                                        Α
                                                                            2013-02-04
      match_num winner_id winner_seed winner_entry
                                                           winner_name winner_hand
## 1
            285
                    106210
                                                           Jiri Vesely
                                    NA
```

```
## 3
             ESP
                                      6-4 6-1
                                                      3
                                                          R16
                                                                    60
                                                                           11
                                                                                  5
                                                                                         51
## 4
             SRB
                              7-6(3) 4-6 6-1
                                                      3
                                                          R.64
                                                                   150
                                                                            1
                                                                                  8
                                                                                        107
                                                      5
                                                                                        144
## 5
             ESP
                      7-6(5) 5-7 7-6(5) 6-3
                                                          R16
                                                                   178
                                                                           37
                                                                                  4
## 6
             SUI
                           3-6 7-6(7) 7-6(5)
                                                      3
                                                                            6
                                                                                  3
                                                                                         95
                                                          R16
                                                                   122
                                                                                  7
## 7
             SRB
                                 6-4 3-6 6-3
                                                      3
                                                          R32
                                                                   140
                                                                            6
                                                                                         90
## 8
             SRB
                      7-6(6) 6-1 3-6 7-6(5)
                                                      5
                                                          R32
                                                                   176
                                                                           31
                                                                                  2
                                                                                        160
## 9
             SRB
                                 6-3 0-0 RET
                                                      3
                                                            QF
                                                                    33
                                                                            2
                                                                                  2
                                                                                         22
                                                            F
                                                                           12
                                                                                         96
## 10
             ESP
                           6-7(2) 7-6(6) 6-4
                                                      3
                                                                   167
                                                                                  0
##
      w_1stIn w_1stWon w_2ndWon w_SvGms w_bpSaved w_bpFaced l_ace l_df l_svpt
## 1
            45
                      31
                                19
                                                                              3
                                         14
                                                      1
                                                                 4
                                                                        3
                                                                                    92
## 2
           134
                      94
                                27
                                         27
                                                      9
                                                                15
                                                                       14
                                                                              9
                                                                                   185
## 3
            31
                      26
                                12
                                          9
                                                                        2
                                                                              0
                                                                                    47
                                                      1
                                                                 1
                      37
                                28
                                                      5
                                                                 7
                                                                        4
                                                                              4
                                                                                    94
## 4
            52
                                         15
                                                      2
## 5
            98
                                25
                                         23
                                                                 3
                                                                              3
                                                                                   137
                      81
                                                                       11
## 6
            46
                      35
                                29
                                         16
                                                      1
                                                                 5
                                                                       12
                                                                              2
                                                                                   109
## 7
            64
                      44
                                13
                                         14
                                                      2
                                                                 4
                                                                        4
                                                                              1
                                                                                    95
## 8
           100
                      79
                                25
                                         20
                                                     14
                                                                17
                                                                        7
                                                                              2
                                                                                   146
## 9
            10
                       9
                                 8
                                          4
                                                      0
                                                                 0
                                                                                    29
## 10
            58
                                27
                                         17
                                                      2
                                                                 3
                                                                        4
                                                                                   106
                      45
##
      1 1stIn 1 1stWon 1 2ndWon 1 SvGms 1 bpSaved 1 bpFaced winner rank points
## 1
            61
                      44
                                14
                                         14
                                                      5
                                                                 8
                                                                                    840
## 2
           107
                      77
                                43
                                         27
                                                     10
                                                                14
                                                                                    498
## 3
            32
                      22
                                 6
                                          8
                                                      6
                                                                 9
                                                                                    633
## 4
            60
                      39
                                18
                                         14
                                                      8
                                                                11
                                                                                    539
## 5
           100
                      77
                                22
                                         22
                                                      3
                                                                 4
                                                                                    400
## 6
            80
                      59
                                15
                                         17
                                                      1
                                                                 4
                                                                                    493
## 7
            57
                      44
                                16
                                         14
                                                      8
                                                                11
                                                                                    513
## 8
            97
                      63
                                27
                                         20
                                                                15
                                                                                   1075
                                                     11
## 9
                                 6
                                          5
                                                      4
                                                                 6
            16
                                                                                   1495
                      11
                                         17
                                                      5
                                                                 7
                                                                                    708
## 10
            77
                      57
                                18
##
      loser_rank_points w_rank l_rank w_ht l_ht w_age l_age
## 1
                    16540
                               55
                                        1
                                           198
                                                 188
                                                       22.7
                                                              28.8
## 2
                                        2
                                           185
                                                 188
                                                       30.3
                    11780
                              117
                                                             29.6
## 3
                    12500
                               85
                                           196
                                                 185
                                                       29.5
                                                              28.0
                                        1
## 4
                     2380
                              109
                                       13
                                           191
                                                 188
                                                       25.1
                                                              30.7
## 5
                    12500
                              144
                                        1
                                           193
                                                 185
                                                       19.1
                                                              28.0
## 6
                     3260
                              116
                                       10
                                            185
                                                 185
                                                       26.8
                                                              35.5
## 7
                     9675
                              123
                                        1
                                           185
                                                 188
                                                       20.5
                                                              36.7
## 8
                    16950
                               41
                                        1
                                            198
                                                 188
                                                       28.7
                                                              29.1
                               24
                                           188
                                                 188
## 9
                    16790
                                        1
                                                       34.4
                                                              28.7
## 10
                     5400
                               73
                                        5
                                           188
                                                 185
                                                       27.7
##
      w_rolling_10_ace_per_svgm w_rolling_10_df_per_svgm
## 1
                        0.4511491
                                                     0.2078711
## 2
                        0.5833922
                                                     0.1660722
## 3
                        0.6999999
                                                     0.3799950
                        0.2976221
## 4
                                                     0.4324123
## 5
                        0.8449815
                                                     0.2864957
## 6
                        0.3989322
                                                     0.1825722
## 7
                        0.2319444
                                                     0.1845635
## 8
                        1.1158604
                                                     0.1560408
## 9
                        1.0280240
                                                     0.3345285
                        0.4224870
                                                     0.1723922
## 10
##
      w_rolling_10_svpt_per_svgm w_rolling_10_1stIn_per_svgm
                           6.660308
## 1
                                                          4.318270
```

```
## 2
                          6.863417
                                                        4.349540
## 3
                          6.493274
                                                        4.030144
## 4
                          6.852013
                                                        3.966637
## 5
                          6.696712
                                                        4.315922
## 6
                          6.757023
                                                        4.066698
## 7
                          6.253968
                                                        4.262897
## 8
                          5.920988
                                                        3.569351
## 9
                          6.394547
                                                        3.462069
## 10
                          6.441168
                                                        3.999141
##
      w_rolling_10_1stWon_per_svgm w_rolling_10_2ndWon_per_svgm w_rolling_10_SvGms
##
                            2.982642
                                                          1.1922912
                                                                                    15.7
##
  2
                            2.997867
                                                          1.0893146
                            3.065017
                                                          1.1948563
##
  3
                                                                                    12.0
## 4
                            2.579143
                                                          1.2825278
                                                                                    14.9
## 5
                            3.153023
                                                          1.1751100
                                                                                    20.0
## 6
                            2.802148
                                                          1.3225900
                                                                                    14.0
## 7
                            2.752540
                                                          0.8684921
                                                                                    11.7
## 8
                            3.053470
                                                          1.2897872
                                                                                    14.5
## 9
                            2.754359
                                                          1.5197981
                                                                                    15.1
##
  10
                            2.750759
                                                          1.2496695
                                                                                    12.3
##
      w_rolling_10_bpSaved_per_svgm w_rolling_10_bpSaved_per_bpFaced_per_svgm
## 1
                            0.4206411
                                                                        0.05825708
                            0.4697678
## 2
                                                                        0.06386140
##
  3
                            0.2225720
                                                                        0.05620622
## 4
                            0.4987574
                                                                        0.04407812
## 5
                            0.3130449
                                                                        0.03015992
## 6
                            0.4700900
                                                                        0.04824335
                                                                        0.04087693
##
                            0.2821429
## 8
                            0.1862734
                                                                        0.04731727
                            0.2373069
## 9
                                                                        0.04352061
## 10
                            0.3053836
                                                                        0.04631534
##
      w_rolling_10_bpFaced_per_svgm w_rolling_10_rank w_rolling_10_ht
## 1
                            0.6420977
                                                     54.7
                                                                       198
## 2
                            0.7603549
                                                    107.8
                                                                       185
## 3
                            0.4000875
                                                     90.1
                                                                       196
## 4
                            0.8251344
                                                    108.2
                                                                       191
## 5
                            0.4938304
                                                    174.7
                                                                       193
## 6
                            0.7230115
                                                    107.6
                                                                       185
## 7
                            0.6248413
                                                    135.4
                                                                       185
## 8
                            0.2471916
                                                                       198
                                                     37.3
## 9
                            0.3702483
                                                     21.5
                                                                       188
##
                            0.5366593
                                                     90.6
                                                                       188
  10
##
      w_rolling_10_age l_rolling_10_ace_per_svgm l_rolling_10_df_per_svgm
## 1
                  22.65
                                         0.34693001
                                                                    0.26968975
## 2
                  30.01
                                         0.24847375
                                                                    0.18970238
                  29.37
## 3
                                         0.08620614
                                                                    0.08698878
## 4
                  24.86
                                         0.38599512
                                                                    0.23354701
## 5
                  18.78
                                         0.21323880
                                                                    0.06707251
## 6
                  26.54
                                         0.76088593
                                                                    0.12058827
## 7
                  20.05
                                         0.63787879
                                                                    0.13021645
## 8
                  28.66
                                         0.22706855
                                                                    0.16498849
## 9
                  34.33
                                         0.49201034
                                                                    0.13419279
## 10
                  27.46
                                         0.25666616
                                                                    0.12407466
##
      l_rolling_10_svpt_per_svgm l_rolling_10_1stIn_per_svgm
```

```
4.234091
## 1
                          6.491068
## 2
                          6.376813
                                                        4.222031
## 3
                          6.050694
                                                        4.278675
## 4
                          6.153907
                                                        4.198639
## 5
                          5.729080
                                                        3.930226
## 6
                          5.914489
                                                        3.781874
## 7
                          6.087828
                                                        3.863506
## 8
                          6.297842
                                                        4.318990
## 9
                          5.879572
                                                        3.756680
## 10
                          6.097670
                                                        4.094065
##
      1_rolling_10_1stWon_per_svgm l_rolling_10_2ndWon_per_svgm l_rolling_10_SvGms
## 1
                            3.083806
                                                            1.259513
                                                                                      9.6
  2
##
                            3.162063
                                                            1.151723
                                                                                     11.6
## 3
                            3.006298
                                                            1.066767
                                                                                     13.3
## 4
                            3.150263
                                                            1.076288
                                                                                     12.7
## 5
                            2.975039
                                                            1.111718
                                                                                     14.4
## 6
                            2.988445
                                                            1.193301
                                                                                     19.4
## 7
                            2.963752
                                                            1.232626
                                                                                     15.1
## 8
                            3.015420
                                                                                     15.6
                                                            1.138755
## 9
                            2.853129
                                                            1.325123
                                                                                     13.8
## 10
                            3.086653
                                                            1.210515
                                                                                     12.8
##
      1_rolling_10_bpSaved_per_svgm 1_rolling_10_bpSaved_per_bpFaced_per_svgm
## 1
                            0.2527525
                                                                         0.04460017
## 2
                            0.2712042
                                                                         0.06716106
## 3
                            0.3279863
                                                                         0.06085844
## 4
                            0.1688462
                                                                         0.04599953
## 5
                            0.2789513
                                                                         0.05712679
## 6
                            0.1885218
                                                                         0.02854249
## 7
                            0.2391775
                                                                         0.04660534
## 8
                            0.3065307
                                                                         0.03873206
## 9
                            0.2631004
                                                                         0.06151036
## 10
                            0.3097921
                                                                         0.06417177
##
      l_rolling_10_bpFaced_per_svgm l_rolling_10_rank l_rolling_10_ht
## 1
                            0.3746212
                                                      1.0
                                                                        188
## 2
                            0.3991010
                                                      2.0
                                                                        188
## 3
                            0.4691441
                                                      1.0
                                                                        185
## 4
                            0.2641575
                                                      8.0
                                                                        188
## 5
                            0.3880318
                                                      1.0
                                                                        185
## 6
                            0.2938705
                                                     13.5
                                                                        185
## 7
                                                                        188
                            0.3626696
                                                      1.0
## 8
                            0.4592503
                                                                        188
                                                      1.0
## 9
                            0.3654388
                                                      1.0
                                                                        188
## 10
                            0.3981124
                                                      2.9
                                                                        185
##
      l_rolling_10_age w_previous_wins l_previous_wins
## 1
                  28.76
                                        0
                                                          0
                                        0
## 2
                  29.52
                                                         5
                                        0
                                                         0
## 3
                  27.90
                                        0
                                                         0
## 4
                  30.29
## 5
                  27.94
                                        0
                                                         0
                                        0
                                                         0
## 6
                  35.29
## 7
                  36.61
                                        0
                                                         0
                                        1
                                                         6
## 8
                  29.01
## 9
                  28.62
                                        0
                                                         7
## 10
                  26.15
                                        0
                                                          1
```

```
##
      diff_rolling_10_ace_per_svgm diff_rolling_10_df_per_svgm
## 1
                          0.1042191
                                                     -0.061818606
## 2
                          0.3349185
                                                     -0.023630151
## 3
                          0.6137938
                                                      0.293006248
## 4
                          -0.0883730
                                                      0.198865341
## 5
                          0.6317427
                                                      0.219423221
## 6
                          -0.3619537
                                                      0.061983885
## 7
                          -0.4059343
                                                      0.054347042
## 8
                          0.8887918
                                                      -0.008947725
## 9
                          0.5360136
                                                      0.200335699
## 10
                          0.1658209
                                                      0.048317531
##
      diff_rolling_10_svpt_per_svgm diff_rolling_10_1stIn_per_svgm
                                                            0.08417876
## 1
                            0.1692403
## 2
                            0.4866037
                                                            0.12750809
## 3
                            0.4425795
                                                           -0.24853144
## 4
                            0.6981059
                                                           -0.23200129
## 5
                            0.9676317
                                                            0.38569576
## 6
                            0.8425337
                                                            0.28482441
## 7
                                                            0.39939033
                            0.1661400
## 8
                           -0.3768531
                                                           -0.74963969
## 9
                            0.5149756
                                                           -0.29461065
## 10
                            0.3434972
                                                           -0.09492438
##
      diff_rolling_10_1stWon_per_svgm diff_rolling_10_2ndWon_per_svgm
## 1
                            -0.10116395
                                                              -0.06722180
## 2
                            -0.16419622
                                                              -0.06240850
## 3
                            0.05871903
                                                               0.12808939
## 4
                            -0.57111932
                                                               0.20623962
## 5
                             0.17798370
                                                               0.06339159
## 6
                                                               0.12928936
                            -0.18629632
## 7
                            -0.21121212
                                                              -0.36413420
## 8
                             0.03805058
                                                               0.15103180
## 9
                            -0.09876932
                                                               0.19467527
## 10
                            -0.33589437
                                                               0.03915466
##
      diff_rolling_10_SvGms diff_rolling_10_bpSaved_per_svgm
## 1
                          2.8
                                                     0.16788855
## 2
                         4.1
                                                     0.19856364
## 3
                        -1.3
                                                    -0.10541433
## 4
                         2.2
                                                     0.32991124
## 5
                         5.6
                                                     0.03409359
## 6
                        -5.4
                                                     0.28156816
## 7
                        -3.4
                                                     0.04296537
## 8
                        -1.1
                                                    -0.12025727
## 9
                         1.3
                                                    -0.02579346
## 10
                        -0.5
                                                    -0.00440852
##
      diff_rolling_10_bpSaved_per_bpFaced_per_svgm
## 1
                                         0.013656907
## 2
                                         -0.003299658
## 3
                                        -0.004652223
## 4
                                        -0.001921409
## 5
                                         -0.026966869
## 6
                                         0.019700855
## 7
                                        -0.005728407
## 8
                                         0.008585212
## 9
                                        -0.017989751
```

```
##
      diff_rolling_10_bpFaced_per_svgm diff_rolling_10_rank diff_rolling_10_ht
## 1
                             0.26747645
                                                          53.7
## 2
                             0.36125381
                                                         105.8
                                                                                -3
## 3
                            -0.06905666
                                                          89.1
                                                                                11
## 4
                             0.56097688
                                                        100.2
                                                                                 3
## 5
                             0.10579867
                                                                                 8
                                                        173.7
## 6
                             0.42914101
                                                         94.1
                                                                                 0
## 7
                             0.26217172
                                                         134.4
                                                                                -3
## 8
                                                                                10
                            -0.21205876
                                                          36.3
## 9
                             0.00480957
                                                          20.5
                                                                                 0
                                                          87.7
## 10
                             0.13854693
                                                                                 3
##
      diff_rolling_10_age diff_h2h win loss
                                                           elo_1
                                                                   elo_prob diff_elo
                                                 {\tt elo}_{\tt w}
## 1
                    -6.11
                                  0
                                      1
                                            0 1541.692 2289.451 0.01332828 -747.7595
## 2
                      0.49
                                 -5
                                       1
                                            0 1551.530 2221.740 0.02067291 -670.2104
## 3
                      1.47
                                  0
                                       1
                                            0 1527.063 2181.300 0.02261885 -654.2374
## 4
                     -5.43
                                  0
                                            0 1459.490 2108.049 0.02335290 -648.5587
                                      1
## 5
                     -9.16
                                  0
                                            0 1515.022 2162.449 0.02350193 -647.4271
## 6
                     -8.75
                                  0
                                            0 1449.363 2095.363 0.02369118 -646.0002
                                      1
## 7
                    -16.56
                                  0
                                            0 1460.460 2102.475 0.02422768 -642.0146
                                     1
## 8
                     -0.35
                                 -5
                                           0 1664.010 2284.417 0.02734879 -620.4076
## 9
                      5.71
                                 -7
                                            0 1684.826 2291.480 0.02953551 -606.6541
                      1.31
                                            0 1491.265 2097.051 0.02967899 -605.7865
## 10
                                 -1
##
      season
## 1
        2016
## 2
        2017
## 3
        2014
## 4
        2018
## 5
        2014
## 6
        2017
## 7
        2024
## 8
        2016
## 9
        2016
## 10
        2013
extract_diff_coefficients <- function(model, pattern = "^diff", sort_by = "p.value", sort = TRUE) {
  coef table <- summary(model)$coefficients</pre>
 matching_rows <- grep(pattern, rownames(coef_table))</pre>
    results <- data.frame(
              = rownames(coef_table)[matching_rows],
    estimate = coef table[matching rows, "Estimate"],
             = coef_table[matching_rows, "Pr(>|z|)"],
    p.value
    row.names = NULL
  )
  if (sort) {
    results <- results[order(results[[sort_by]], decreasing = FALSE), ]</pre>
  }
 results
evaluate_glm_model <- function(model, test_data, newdata, valid_idx, prediction_col = "pred_prob", thre
  preds <- predict(</pre>
    model,
    newdata = newdata,
```

-0.017856426

## 10

```
type = "response"
  )
  test_data[[prediction_col]] <- NA_real_</pre>
  test_data[[prediction_col]][valid_idx] <- preds</pre>
  correct_prediction <- test_data[[prediction_col]] > threshold
  accuracy <- mean(correct_prediction, na.rm = TRUE)</pre>
  misclassification_rate <- 1 - accuracy
  brier_score <- (1 - test_data[[prediction_col]])^2</pre>
  mean_brier_score <- mean(brier_score, na.rm = TRUE)</pre>
  cat("Evaluation Results:\n")
  cat("----\n")
  cat("Misclassification Rate:", round(misclassification_rate, 4), "\n")
  cat("Mean Brier Score:", round(mean_brier_score, 4), "\n")
  # Return results as a list
  results <- list(
    predictions = test_data[[prediction_col]],
    accuracy = accuracy,
   misclassification_rate = misclassification_rate,
   mean_brier_score = mean_brier_score,
    test_data = test_data
 return(results)
}
# train levels
all_players <- (unique(c(train_matches$winner_name,</pre>
                             train_matches$loser_name)))
train_matches$winner_name = factor(train_matches$winner_name, levels = all_players)
train_matches$loser_name = factor(train_matches$loser_name, levels = all_players)
# re-level the test set to exactly those levels used in train
test_matches$winner_name = factor(test_matches$winner_name, levels = all_players)
test_matches$loser_name = factor(test_matches$loser_name, levels = all_players)
# drop any rows that now have NA (i.e. brand-new players unseen in train)
valid_idx <- which(</pre>
  !is.na(test_matches$winner_name) &
  !is.na(test_matches$loser_name)
test_valid <- test_matches[valid_idx, ]</pre>
nrow(test_matches)
```

## [1] 2691

```
nrow(test_valid)
## [1] 2459
#### VANILLA BT ###
X <- model.matrix(~ train_matches$winner_name - 1) - model.matrix(~ train_matches$loser_name - 1)</pre>
model <- glm(train_matches$win ~ X[, -1] - 1, family = binomial, data = train_matches)</pre>
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
ratings <- coef(model)</pre>
ratings_df <- data.frame(</pre>
 player = names(ratings),
 rating = ratings
ratings_df$player <- sub("^.*winner_name", "", ratings_df$player)</pre>
sorted_ratings_df <- ratings_df [order(ratings_df $rating, decreasing = TRUE), ]</pre>
top10 <- sorted_ratings_df[1:10, ]</pre>
# Print the top 10 rated players.
cat("Top 10 Rated Players (Higher rating = stronger):\n")
## Top 10 Rated Players (Higher rating = stronger):
print(top10)
##
                                                                    player
                                                                              rating
## X[, -1]train_matches$winner_nameNick Hardt
                                                                Nick Hardt 13.913203
## X[, -1]train_matches$winner_nameNovak Djokovic
                                                            Novak Djokovic 2.656996
## X[, -1]train_matches$winner_nameRafael Nadal
                                                              Rafael Nadal 2.248558
## X[, -1]train_matches$winner_nameRoger Federer
                                                             Roger Federer 1.950682
## X[, -1]train_matches$winner_nameCarlos Alcaraz
                                                            Carlos Alcaraz 1.800364
## X[, -1]train matches$winner nameDaniil Medvedev
                                                          Daniil Medvedev 1.720706
                                                         Franco Agamenone 1.445257
## X[, -1]train_matches$winner_nameFranco Agamenone
## X[, -1]train_matches$winner_nameJannik Sinner
                                                             Jannik Sinner 1.426718
## X[, -1]train_matches$winner_nameStefanos Tsitsipas Stefanos Tsitsipas 1.401950
## X[, -1]train_matches$winner_nameAlexander Zverev
                                                          Alexander Zverev 1.377390
# test
predict_probs <- function(tourney_df, ratings_df) {</pre>
 tourney_df %>%
    left_join(ratings_df, by = c("winner_name" = "player")) %>%
    rename(W rating = rating) %>%
    left_join(ratings_df, by = c("loser_name" = "player")) %>%
    rename(L_rating = rating) %>%
    mutate(
      pred_prob = exp(W_rating) / (exp(W_rating) + exp(L_rating))
```

```
}
pred_prob <- predict_probs(test_matches, ratings_df)$pred_prob</pre>
# evaluation metrics
correct_prediction <- pred_prob > 0.5
accuracy <- mean(correct_prediction, na.rm = TRUE)</pre>
misclassification_rate <- 1 - accuracy</pre>
cat("Misclassification Rate:", misclassification_rate, "\n")
## Misclassification Rate: 0.3926658
brier_score <- (1 - pred_prob)^2</pre>
mean_brier_score <- mean(brier_score, na.rm = TRUE)</pre>
cat("Mean Brier Score:", mean_brier_score, "\n")
## Mean Brier Score: 0.231361
### BT WITH COVARIATES ####
covariates <- c(</pre>
  "diff_rolling_10_ace_per_svgm",
  "diff_rolling_10_df_per_svgm",
 "diff_rolling_10_svpt_per_svgm",
 "diff_rolling_10_1stIn_per_svgm",
  "diff_rolling_10_1stWon_per_svgm",
  "diff_rolling_10_2ndWon_per_svgm",
  "diff rolling 10 SvGms",
  "diff_rolling_10_bpSaved_per_svgm",
  "diff_rolling_10_bpSaved_per_bpFaced_per_svgm",
  "diff_rolling_10_bpFaced_per_svgm",
 "diff_rolling_10_rank",
  "diff_rolling_10_ht",
  "diff_rolling_10_age",
  "diff_h2h"
cov_str <- paste(covariates, collapse = " + ")</pre>
model_w_diffs <- glm(</pre>
 as.formula(
    paste0(
      "win \sim X[, -1] + ",
     cov_str,
      " - 1"
    )
 ),
  data = train_matches,
  family = binomial(link = "logit")
```

## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred

```
diff_coefs <- extract_diff_coefficients(model_w_diffs)</pre>
diff_coefs
##
                                                                p.value
                                          term
                                                   estimate
## 12
                            diff rolling 10 age 1.343533097 6.529092e-51
## 11
                           ## 2
                     diff_rolling_10_df_per_svgm -1.322543348 5.586404e-06
## 5
                 ## 9
     diff_rolling_10_bpSaved_per_bpFaced_per_svgm 4.908493101 5.818879e-02
                diff_rolling_10_bpFaced_per_svgm -1.561801088 1.333007e-01
## 10
                 diff_rolling_10_2ndWon_per_svgm    0.576142635    1.446710e-01
## 6
## 3
                   diff_rolling_10_svpt_per_svgm -0.275939123 1.870595e-01
## 4
                  diff_rolling_10_1stIn_per_svgm -0.237914306 2.105609e-01
                                       diff_h2h 0.018013770 2.894171e-01
## 13
## 8
                ## 7
                           diff rolling 10 SvGms 0.010429035 4.835506e-01
                    diff_rolling_10_ace_per_svgm -0.064999450 6.985835e-01
## 1
# combine into one newdata frame
X <- model.matrix(~ test_valid\sunner_name - 1) - model.matrix(~ test_valid\sunner_name - 1)
newdata <- cbind(</pre>
 as.data.frame(X).
 test_valid[, covariates, drop = FALSE]
results <- evaluate_glm_model(
   model = model w diffs,
   test_data = test_matches,
   newdata = newdata,
   valid_idx = valid_idx
)
## Evaluation Results:
## -----
## Misclassification Rate: 0.342
## Mean Brier Score: 0.2168
### BT WITH COVARIATES REDUCED ####
covariates <- c(
 #"diff rolling 10 ace per svgm",
 "diff_rolling_10_df_per_svgm",
 "diff_rolling_10_svpt_per_svgm";
 #"diff_rolling_10_1stIn_per_svgm",
 "diff_rolling_10_1stWon_per_svgm",
 "diff_rolling_10_2ndWon_per_svgm",
 #"diff_rolling_10_SvGms",
 #"diff_rolling_10_bpSaved_per_svgm",
 "diff_rolling_10_bpSaved_per_bpFaced_per_svgm",
 #"diff_rolling_10_bpFaced_per_svgm",
 "diff_rolling_10_rank",
 "diff_rolling_10_ht",
 "diff_rolling_10_age",
```

```
"diff_h2h"
)
cov_str <- paste(covariates, collapse = " + ")</pre>
X <- model.matrix(~ train_matches$winner_name - 1) - model.matrix(~ train_matches$loser_name - 1)
model_w_diffs_red <- glm(</pre>
  as.formula(
   paste0(
     "win \sim X[, -1] + ",
     cov_str,
   )
 ),
  data = train_matches,
  family = binomial(link = "logit")
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
diff_coefs <- extract_diff_coefficients(model_w_diffs_red, sort=TRUE)</pre>
diff_coefs
##
                                          term
                                                   estimate
                                                                p.value
## 7
                            diff_rolling_10_age 1.340788829 7.240926e-51
## 3
                 ## 2
                   diff_rolling_10_svpt_per_svgm -0.780156579 1.533684e-25
                 diff_rolling_10_2ndWon_per_svgm 1.396246964 1.353100e-18
## 4
## 6
                           ## 1
                    diff_rolling_10_df_per_svgm -1.170818524 1.140837e-05
## 5 diff_rolling_10_bpSaved_per_bpFaced_per_svgm 2.777288267 1.109569e-01
## 8
                                      diff h2h 0.018105993 2.865224e-01
# combine into one newdata frame
X <- model.matrix(~ test_valid\sunner_name - 1) - model.matrix(~ test_valid\sunner_name - 1)
newdata <- cbind(</pre>
 as.data.frame(X),
 test_valid[, covariates, drop = FALSE]
results <- evaluate_glm_model(
   model = model_w_diffs_red,
   test_data = test_matches,
   newdata = newdata,
   valid_idx = valid_idx
## Evaluation Results:
## -----
## Misclassification Rate: 0.34
## Mean Brier Score: 0.217
```

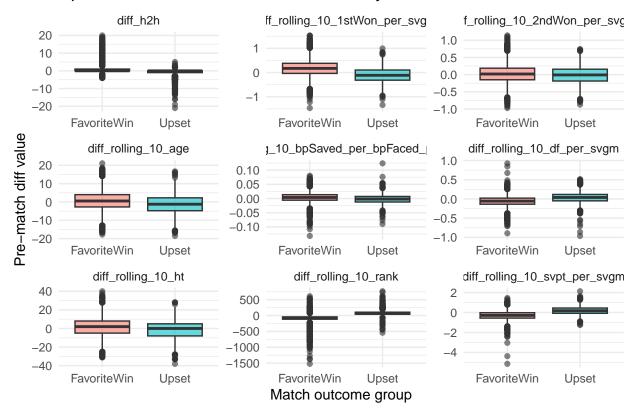
```
### BT WITH COVARIATES REDUCED BY SURFACE ####
X <- model.matrix(~ train_matches$winner_name - 1) - model.matrix(~ train_matches$loser_name - 1)</pre>
model w diffs surface <- glm(</pre>
  as.formula(
    paste0(
      "win \sim X[, -1] + (",
      cov str,
      ") : surface - 1"
    )
  ),
  data
         = train_matches,
  family = binomial(link = "logit")
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
diff coefs <- extract diff coefficients(model w diffs surface, sort=FALSE)
diff_coefs
                                                            term
                                                                     estimate
## 1
                        diff_rolling_10_df_per_svgm:surfaceClay -1.877282046
## 2
                       diff_rolling_10_df_per_svgm:surfaceGrass -0.143376301
## 3
                        diff_rolling_10_df_per_svgm:surfaceHard -1.031402739
## 4
                      diff_rolling_10_svpt_per_svgm:surfaceClay -0.392713263
## 5
                     diff_rolling_10_svpt_per_svgm:surfaceGrass -1.728070922
## 6
                      diff_rolling_10_svpt_per_svgm:surfaceHard -0.809332382
## 7
                    diff_rolling_10_1stWon_per_svgm:surfaceClay 0.681850898
## 8
                   diff_rolling_10_1stWon_per_svgm:surfaceGrass 3.176587214
## 9
                    diff_rolling_10_1stWon_per_svgm:surfaceHard 1.527768419
## 10
                    diff_rolling_10_2ndWon_per_svgm:surfaceClay 0.599140796
## 11
                   diff_rolling_10_2ndWon_per_svgm:surfaceGrass 3.137077719
## 12
                    diff_rolling_10_2ndWon_per_svgm:surfaceHard 1.521025162
       diff_rolling_10_bpSaved_per_bpFaced_per_svgm:surfaceClay 1.030871487
      diff_rolling_10_bpSaved_per_bpFaced_per_svgm:surfaceGrass -8.214851229
## 15
       diff_rolling_10_bpSaved_per_bpFaced_per_svgm:surfaceHard 5.465138868
## 16
                               diff rolling 10 rank:surfaceClay 0.001252076
                              diff rolling 10 rank:surfaceGrass
## 17
                                                                  0.002943580
                               diff_rolling_10_rank:surfaceHard 0.001658732
## 18
## 19
                                 diff_rolling_10_ht:surfaceClay
                                                                  0.003018123
## 20
                                diff_rolling_10_ht:surfaceGrass -0.011178967
## 21
                                diff_rolling_10_age:surfaceClay 1.341453092
## 22
                               diff_rolling_10_age:surfaceGrass
                                                                  1.374128007
## 23
                                diff_rolling_10_age:surfaceHard 1.347935711
## 24
                                           diff_h2h:surfaceClay
                                                                 0.032464789
## 25
                                          diff_h2h:surfaceGrass -0.010039361
## 26
                                           diff_h2h:surfaceHard 0.016768835
##
           p.value
     7.522918e-07
## 2 7.855126e-01
## 3
     6.161771e-04
## 4 9.507736e-04
## 5 2.530505e-15
```

## 6 2.808953e-18

```
## 7 9.027279e-04
## 8 1.844799e-19
## 9 6.307114e-23
## 10 1.221952e-02
## 11 6.063637e-14
## 12 4.767100e-15
## 13 7.385806e-01
## 14 1.322305e-01
## 15 1.229408e-02
## 16 1.739045e-02
## 17 6.235364e-04
## 18 1.400067e-04
## 19 6.245040e-01
## 20 2.362331e-01
## 21 4.158398e-50
## 22 2.769495e-52
## 23 8.094602e-51
## 24 2.912763e-01
## 25 8.504903e-01
## 26 4.254454e-01
# combine into one newdata frame
X <- model.matrix(~ test_valid$winner_name - 1) - model.matrix(~ test_valid$loser_name - 1)</pre>
newdata <- cbind(</pre>
  as.data.frame(model.matrix(~ test_valid$winner_name - 1) - model.matrix(~ test_valid$loser_name - 1))
 test_valid[, covariates, drop = FALSE],
  surface = test_valid$surface
)
results <- evaluate_glm_model(
   model = model_w_diffs_surface,
   test_data = test_matches,
   newdata = newdata,
    valid_idx = valid_idx
## Evaluation Results:
## -----
## Misclassification Rate: 0.3449
## Mean Brier Score: 0.2163
### EXAMINE STAT DIFFERENCES BETWEEN TOP GROUP VS WORST GROUP ###
# 1. pick the vars to test
test_vars <- covariates</pre>
# 2. label each match as 'Upset' or 'FavoriteWin'
cmp_df <- matches %>%
 filter(!is.na(elo_prob)) %>%
  mutate(
    result_group = case_when(
      elo_prob < 0.2 ~ "Upset",</pre>
      elo_prob > 0.8 ~ "FavoriteWin",
                       ~ NA_character_
```

```
) %>%
 filter(!is.na(result_group))
# 3. run t-tests for each variable
ttests <- map_dfr(test_vars, function(var){</pre>
 x <- pull(cmp_df, var)[cmp_df$result_group == "Upset"]
 y <- pull(cmp df, var)[cmp df$result group == "FavoriteWin"]
 t <- t.test(y, x)
 tibble(
   stat
                 = var,
   mean_fav
               = mean(y, na.rm=TRUE),
   mean_upset = mean(x, na.rm=TRUE),
                 = mean(y, na.rm=TRUE) - mean(x, na.rm=TRUE),
   diff_means
   t_statistic = t$statistic,
   p_value
                = t$p.value
 )
}) %>%
 arrange(diff_means)
ttests <- ttests[order(ttests$p_value), ]</pre>
ttests
## # A tibble: 9 x 6
##
    stat
                              mean_fav mean_upset diff_means t_statistic
                                                                          p_value
                                            <dbl>
##
    <chr>>
                                 <dbl>
                                                     <dbl>
                                                                 <dbl>
                                                                             <dbl>
## 1 diff_rolling_10_rank
                              -9.80e+1
                                       83.5
                                                  -181.
                                                                  -80.9 0
## 2 diff_rolling_10_svpt_per~ -2.93e-1
                                         0.188
                                                   -0.481
                                                                  -46.20
## 3 diff_h2h
                               1.06e+0 -0.924
                                                    1.99
                                                                  38.4 5.44e-256
## 4 diff_rolling_10_1stWon_p~ 1.74e-1
                                        -0.109
                                                     0.284
                                                                  35.7 1.92e-226
                                                                  -26.6 2.47e-137
## 5 diff_rolling_10_df_per_s~ -5.96e-2
                                         0.0336
                                                   -0.0933
                                                  0.00624
## 6 diff_rolling_10_bpSaved_~ 3.94e-3 -0.00229
                                                                  15.3 1.63e- 50
## 7 diff_rolling_10_age
                               7.47e-1
                                         -1.30
                                                     2.05
                                                                  15.2 7.57e- 50
                                                     2.74
                                                                  11.3 6.77e- 29
## 8 diff_rolling_10_ht
                               1.65e+0
                                         -1.09
## 9 diff rolling 10 2ndWon p~ 2.41e-2
                                         -0.0155
                                                     0.0397
                                                                   6.06 1.52e- 9
# 4. visualize distributions side-by-side
cmp_df %>%
 select(result_group, all_of(test_vars)) %>%
 pivot longer(-result group, names to="stat", values to="value") %>%
 ggplot(aes(x=result_group, y=value, fill=result_group)) +
   geom_boxplot(alpha=0.6) +
   facet_wrap(~stat, scales="free") +
     x = "Match outcome group",
     y = "Pre-match diff value",
     title = "Upset vs Favorite-Win: Distributions of Key Diff Stats"
   ) +
   theme_minimal() +
   theme(legend.position="none")
```

#### Upset vs Favorite. Win: Distributions of Key Diff Stats



```
### DEPRECATED: TOO MUCH SPARSITY IN PLAYER-SURFACE BT ###
# 1. build the universe of all player*surface combos
all_players <- sort(unique(c(as.character(train_matches$winner_name),</pre>
                          as.character(train matches$loser name))))
surfaces <- sort(unique(as.character(train_matches$surface)))</pre>
all surf lvls <- as.vector(outer(all players, surfaces,
                                 FUN = function(p, s) paste(p, s, sep = ".")))
train_df <- train_matches %>%
  mutate(
    w_surf = factor(paste(winner_name, surface, sep = "."), levels = all_surf_lvls),
   l_surf = factor(paste(loser_name, surface, sep = "."), levels = all_surf_lvls)
  )
# 2. create winner*surface and loser*surface factors with those levels
train_df <- train_df %>%
    w_surf = factor(paste(winner_name, surface, sep = "."), levels = all_surf_lvls),
   l_surf = factor(paste(loser_name, surface, sep = "."), levels = all_surf_lvls)
# 3. now build BT design matrices
Xw_surf <- model.matrix(~ w_surf - 1, data = train_df)</pre>
Xl_surf <- model.matrix(~ l_surf - 1, data = train_df)</pre>
```

```
X_bt_surf <- Xw_surf - Xl_surf # same columns in same order-you can subtract
# 4. bind with your diff features and fit
glm_input <- cbind(</pre>
 win = train df$win,
  as.data.frame(X_bt_surf)
glm_surf <- glm(win ~ . - 1, data = glm_input, family = binomial)</pre>
## Warning: glm.fit: algorithm did not converge
## Warning: glm.fit: fitted probabilities numerically 0 or 1 occurred
# --- 1. Re-level test set to your training factors
test_matches <- test_matches %>%
  mutate(
    winner_name = factor(winner_name, levels = all_players),
    loser_name = factor(loser_name, levels = all_players),
                                     levels = surfaces)
    surface = factor(surface,
  )
# 2. Drop any matches with unseen players
valid idx <- which(</pre>
 !is.na(test_matches$winner_name) &
  !is.na(test_matches$loser_name) &
 !is.na(test_matches$surface)
                                   # <- drop matches on unseen surfaces
test_valid <- test_matches[valid_idx, ]</pre>
# 3. Recreate the player*surface interaction on test
test_valid <- test_valid %>%
  mutate(
    w_surf = factor(paste(winner_name, surface, sep="."), levels = all_surf_lvls),
    l_surf = factor(paste(loser_name, surface, sep="."), levels = all_surf_lvls)
  )
# 4. Build the BT design matrix for player*surface
Xw_surf_test <- model.matrix(~ w_surf - 1, data = test_valid)</pre>
Xl surf test <- model.matrix(~ l surf - 1, data = test valid)</pre>
X_bt_surf_test <- Xw_surf_test - Xl_surf_test</pre>
# 5. Combine with your rolling-diff covariates
newdata <- cbind(</pre>
  as.data.frame(X_bt_surf_test)#,
  #test_valid[, covariates]
# 6. Predict win-probabilities
preds <- predict(</pre>
 glm_surf,
 newdata = newdata,
```

```
type
          = "response"
)
## Warning in predict.lm(object, newdata, se.fit, scale = 1, type = if (type == :
## prediction from rank-deficient fit; attr(*, "non-estim") has doubtful cases
test_matches$pred_prob_bt_w_diffs_and_surf <- NA_real_</pre>
test_matches$pred_prob_bt_w_diffs_and_surf[valid_idx] <- preds</pre>
# evaluation metrics
test_matches$correct_prediction <- test_matches$pred_prob_bt_w_diffs_and_surf > 0.5
accuracy <- mean(test_matches$correct_prediction, na.rm = TRUE)</pre>
misclassification_rate <- 1 - accuracy</pre>
cat("Misclassification Rate:", misclassification_rate, "\n")
## Misclassification Rate: 0.4343229
test_matches\u00a4brier_score <- (1 - test_matches\u00a4pred_prob_bt_w_diffs_and_surf)^2
mean_brier_score <- mean(test_matches$brier_score, na.rm = TRUE)</pre>
cat("Mean Brier Score:", mean_brier_score, "\n")
## Mean Brier Score: 0.4337129
### RANDOM FOREST ###
library(randomForest)
## randomForest 4.7-1.2
## Type rfNews() to see new features/changes/bug fixes.
## Attaching package: 'randomForest'
## The following object is masked from 'package:dplyr':
##
##
       combine
## The following object is masked from 'package:ggplot2':
##
##
       margin
# 1. Identify your diff columns
diff_cols <- grep("^diff", names(train_matches), value = TRUE)</pre>
# 2. Build the RF training set
rf_pos <- train_matches %>%
  dplyr::select(all_of(diff_cols)) %>%
  mutate(label = 1)
```

```
rf_neg <- train_matches %>%
  dplyr::select(all_of(diff_cols)) %>%
  mutate(across(all_of(diff_cols), ~ -.), # flip the diffs
rf_train <- bind_rows(rf_pos, rf_neg)</pre>
# 3. Fit a random forest
set.seed(42)
rf_mod <- randomForest(</pre>
           = rf_train %>% dplyr::select(all_of(diff_cols)),
            = factor(rf_train$label), # as a factor for classification
 ntree = 500,
 importance = TRUE
print(rf_mod)
##
## randomForest(x = rf_train %>% dplyr::select(all_of(diff_cols)), y = factor(rf_train$label), nt
##
                 Type of random forest: classification
                        Number of trees: 500
##
## No. of variables tried at each split: 3
##
##
           OOB estimate of error rate: 35.27%
## Confusion matrix:
       0
           1 class.error
## 0 7365 4034 0.3538907
## 1 4007 7392 0.3515221
varImpPlot(rf_mod) # see which diffs matter most
```

#### rf\_mod

```
diff eld
diff elo
diff rolling 10 bpFaced per svgm
                                                odiff rolling 10 rank
diff rolling 10 rank
                                                  diff_rolling_10_bpFaced_per_svgm
diff_rolling_10_svpt_per_svgm
                                                  diff rolling 10 svpt per svgm
                                                  diff_rolling_10_1stWon_per_svgm
diff_rolling_10_age
diff_colling_10_bpSaved_per_svgm
diff_rolling_10_1stWon_per_svgm
diff_rolling_10_bpSaved_per_svgm
diff_rolling_10_1stIn_per_svgm
diff_rolling_10_bpSaved_per_bpFaced_per_siffgrolling_10_bpSaved_per_bpFaced_i
diff_rolling_10_age
                                                  diff_rolling_10_df_per_svgm
                                                  diff_rolling_10_ace_per_svgm
diff rolling 10 2ndWon per sygm
                                                  diff_rolling_10_2ndWon_per_svgm
diff_rolling_10_df_per_svgm
                                                  diff_rolling_10_1stIn_per_svgm diff_rolling_10_SvGms diff_rolling_10_ht
diff rolling 10 ht
diff_rolling_10_ace_per_svgm
diff_h2h
diff_rolling_10_SvGms
                                                  diff_h2h
                                                      20
                                    MeanDe
                                                                                         Mean
```

```
# 4. Predict on your test set
rf_test <- test_matches %>%
  filter(season > 2014) %>%
  dplyr::select(all_of(diff_cols))
# P(label=1) = probability that the "first-player" (i.e. winner_name) wins
test matches rf prob <- predict (rf mod, newdata = rf test, type = "prob")[, "1"]
# 5. Evaluate
test_matches <- test_matches %>%
  mutate(
    rf_pred_win = rf_prob > 0.5,
    rf brier
              = (1 - rf_prob)^2 # since actual label is 1 for "winner_name"
misclass_rf <- mean(!test_matches$rf_pred_win[test_matches$season > 2014])
            <- mean(test_matches$rf_brier[test_matches$season > 2014])
brier_rf
cat("RF misclassification rate:", round(misclass_rf,4), "\n")
```

## RF mean Brier score: 0.2149

## RF misclassification rate: 0.3512

cat("RF mean Brier score:

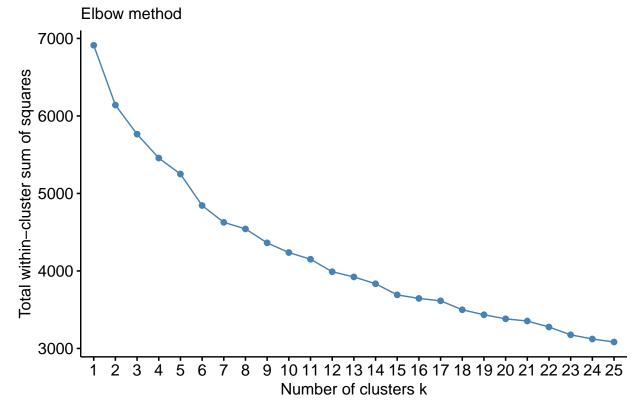
", round(brier\_rf,4), "\n")

```
### CLUSTERING ###
library(factoextra) # for fviz_nbclust() & fviz_cluster()
```

## Welcome! Want to learn more? See two factoextra-related books at https://goo.gl/ve3WBa

```
train_test_matches <- matches %>% filter(season >= 2019)
# 1 & 2) stack winners and losers, flipping sign for losers
player_surface <- bind_rows(</pre>
 train_test_matches %>%
    select(surface, player = winner_name, all_of(covariates)),
 train_test_matches %>%
    select(surface, player = loser_name, all_of(covariates)) %>%
   mutate(across(all_of(covariates), ~ - .x))
)
# 3) average per player times surface
player_surface <- player_surface %>%
  group_by(player, surface) %>%
 summarise(
   across(all_of(covariates), ~ mean(.x, na.rm = TRUE)),
   n_{matches} = n(),
   .groups = "drop"
  ) %>%
  select(-n_matches)
# 4) pivot to wide: one row per player, cols = covariate_surface
player_wide <- player_surface %>%
 pivot_wider(
   id_cols
               = player,
   names_from = surface,
   values_from = all_of(covariates),
              = " "
   names sep
 ) %>%
 drop_na() # drop players missing any surface
# 5) scale features
feat mat <- player wide %>% select(-player)
feat_scaled <- scale(feat_mat)</pre>
# 6) elbow plot
fviz_nbclust(
 feat_scaled,
 kmeans,
 method = "wss",
 k.max = 25
) +
 labs(
   subtitle = "Elbow method",
   x = "Number of clusters k",
   y = "Total within-cluster sum of squares"
 )
```

### Optimal number of clusters



```
# 7) run k-means
set.seed(123)
km <- kmeans(feat_scaled, centers = 10, nstart = 25)</pre>
# 8) attach cluster back
player_clusters <- player_wide %>%
  mutate(cluster = km$cluster)
# now `player_clusters` has columns:
   player | diff_rolling_10_df_per_svgm_Clay | ... | diff_h2h_Hard | cluster
# can inspect each cluster's "specialty" by:
cluster_summary <- player_clusters %>%
  bind_cols(as_tibble(feat_scaled)) %>%
  group_by(cluster) %>%
  summarize(across(
    contains("svpt"),
                         mean, na.rm = TRUE
  ), across(
    contains("df_per_svgm"), mean, na.rm = TRUE
  ), across(
   contains("1stWon"), mean, na.rm = TRUE
  ), across(
    contains("2ndWon"), mean, na.rm = TRUE
  ))
```

## New names:

```
## * 'diff_rolling_10_df_per_svgm_Clay' -> 'diff_rolling_10_df_per_svgm_Clay...2'
## * 'diff_rolling_10_df_per_svgm_Grass' ->
     'diff rolling 10 df per svgm Grass...3'
## * 'diff_rolling_10_df_per_svgm_Hard' -> 'diff_rolling_10_df_per_svgm_Hard...4'
## * 'diff_rolling_10_svpt_per_svgm_Clay' ->
##
     'diff rolling 10 svpt per svgm Clay...5'
## * 'diff rolling 10 svpt per svgm Grass' ->
     'diff_rolling_10_svpt_per_svgm_Grass...6'
##
## * 'diff_rolling_10_svpt_per_svgm_Hard' ->
##
     'diff_rolling_10_svpt_per_svgm_Hard...7'
## * 'diff_rolling_10_1stWon_per_svgm_Clay' ->
##
     'diff_rolling_10_1stWon_per_svgm_Clay...8'
## * 'diff_rolling_10_1stWon_per_svgm_Grass' ->
##
     'diff_rolling_10_1stWon_per_svgm_Grass...9'
## * 'diff_rolling_10_1stWon_per_svgm_Hard' ->
##
     'diff_rolling_10_1stWon_per_svgm_Hard...10'
## * 'diff_rolling_10_2ndWon_per_svgm_Clay' ->
##
     'diff rolling 10 2ndWon per svgm Clay...11'
## * 'diff_rolling_10_2ndWon_per_svgm_Grass' ->
##
     'diff rolling 10 2ndWon per svgm Grass...12'
## * 'diff_rolling_10_2ndWon_per_svgm_Hard' ->
     'diff rolling 10 2ndWon per svgm Hard...13'
## * 'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Clay' ->
     'diff rolling 10 bpSaved per bpFaced per svgm Clay...14'
## * 'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Grass' ->
     'diff rolling 10 bpSaved per bpFaced per svgm Grass...15'
## * 'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Hard' ->
     'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Hard...16'
## * 'diff_rolling_10_rank_Clay' -> 'diff_rolling_10_rank_Clay...17'
## * 'diff_rolling_10_rank_Grass' -> 'diff_rolling_10_rank_Grass...18'
## * 'diff_rolling_10_rank_Hard' -> 'diff_rolling_10_rank_Hard...19'
## * 'diff_rolling_10_ht_Clay' -> 'diff_rolling_10_ht_Clay...20'
## * 'diff_rolling_10_ht_Grass' -> 'diff_rolling_10_ht_Grass...21'
## * 'diff_rolling_10_ht_Hard' -> 'diff_rolling_10_ht_Hard...22'
## * 'diff_rolling_10_age_Clay' -> 'diff_rolling_10_age_Clay...23'
## * 'diff_rolling_10_age_Grass' -> 'diff_rolling_10_age_Grass...24'
## * 'diff rolling 10 age Hard' -> 'diff rolling 10 age Hard...25'
## * 'diff_h2h_Clay' -> 'diff_h2h_Clay...26'
## * 'diff_h2h_Grass' -> 'diff_h2h_Grass...27'
## * 'diff_h2h_Hard' -> 'diff_h2h_Hard...28'
## * 'diff rolling 10 df per svgm Clay' -> 'diff rolling 10 df per svgm Clay...30'
## * 'diff rolling 10 df per svgm Grass' ->
     'diff_rolling_10_df_per_svgm_Grass...31'
## * 'diff_rolling_10_df_per_svgm_Hard' -> 'diff_rolling_10_df_per_svgm_Hard...32'
## * 'diff_rolling_10_svpt_per_svgm_Clay' ->
##
     'diff_rolling_10_svpt_per_svgm_Clay...33'
## * 'diff_rolling_10_svpt_per_svgm_Grass' ->
##
     'diff_rolling_10_svpt_per_svgm_Grass...34'
## * 'diff_rolling_10_svpt_per_svgm_Hard' ->
     'diff_rolling_10_svpt_per_svgm_Hard...35'
##
## * 'diff_rolling_10_1stWon_per_svgm_Clay' ->
     'diff_rolling_10_1stWon_per_svgm_Clay...36'
## * 'diff_rolling_10_1stWon_per_svgm_Grass' ->
     'diff rolling 10 1stWon per svgm Grass...37'
```

```
## * 'diff_rolling_10_1stWon_per_svgm_Hard' ->
     'diff_rolling_10_1stWon_per_svgm_Hard...38'
## * 'diff rolling 10 2ndWon per svgm Clay' ->
     'diff_rolling_10_2ndWon_per_svgm_Clay...39'
## * 'diff_rolling_10_2ndWon_per_svgm_Grass' ->
     'diff rolling 10 2ndWon per svgm Grass...40'
##
## * 'diff rolling 10 2ndWon per svgm Hard' ->
     'diff rolling 10 2ndWon per svgm Hard...41'
##
## * 'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Clay' ->
##
     'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Clay...42'
## * 'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Grass' ->
     'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Grass...43'
##
## * 'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Hard' ->
     'diff_rolling_10_bpSaved_per_bpFaced_per_svgm_Hard...44'
## * 'diff_rolling_10_rank_Clay' -> 'diff_rolling_10_rank_Clay...45'
## * 'diff_rolling_10_rank_Grass' -> 'diff_rolling_10_rank_Grass...46'
## * 'diff_rolling_10_rank_Hard' -> 'diff_rolling_10_rank_Hard...47'
## * 'diff rolling 10 ht Clay' -> 'diff rolling 10 ht Clay...48'
## * 'diff_rolling_10_ht_Grass' -> 'diff_rolling_10_ht_Grass...49'
## * 'diff_rolling_10_ht_Hard' -> 'diff_rolling_10_ht_Hard...50'
## * 'diff_rolling_10_age_Clay' -> 'diff_rolling_10_age_Clay...51'
## * 'diff_rolling_10_age_Grass' -> 'diff_rolling_10_age_Grass...52'
## * 'diff_rolling_10_age_Hard' -> 'diff_rolling_10_age_Hard...53'
## * 'diff_h2h_Clay' -> 'diff_h2h_Clay...54'
## * 'diff_h2h_Grass' -> 'diff_h2h_Grass...55'
## * 'diff_h2h_Hard' -> 'diff_h2h_Hard...56'
## Warning: There was 1 warning in 'summarize()'.
## i In argument: 'across(contains("svpt"), mean, na.rm = TRUE)'.
## i In group 1: 'cluster = 1'.
## Caused by warning:
## ! The '...' argument of 'across()' is deprecated as of dplyr 1.1.0.
## Supply arguments directly to '.fns' through an anonymous function instead.
##
##
     # Previously
##
     across(a:b, mean, na.rm = TRUE)
##
##
     across(a:b, \x) mean(x, na.rm = TRUE))
##
library(ggplot2)
library(ggrepel)
library(dplyr)
library(colorspace)
# PCA projection of your scaled features
pca_res <- prcomp(feat_scaled, center = TRUE, scale. = FALSE)</pre>
# build the scores data.frame
scores <- as.data.frame(pca_res$x[, 1:2])</pre>
colnames(scores) <- c("PC1", "PC2")</pre>
scores$player <- player_clusters$player</pre>
scores$cluster <- factor(player clusters$cluster)</pre>
```

```
# generate distinct HCL hues
pal <- qualitative_hcl(10, palette = "Dark 3")</pre>
ggplot(scores, aes(PC1, PC2, color = cluster, label = player)) +
  geom_point(size = 2, alpha = 0.8) +
  geom_text_repel(
    max.overlaps = 25,
                  = 0.4,
    box.padding
    point.padding = 0.3
  scale_color_manual(values = pal) +
  theme_minimal(base_size = 14) +
  labs(
    title
             = "Serve-Specialist Clusters on PC1 vs PC2",
             = "PC1",
    X
             = "PC2",
    у
    color
             = "Cluster"
  )
```

## Warning: ggrepel: 214 unlabeled data points (too many overlaps). Consider
## increasing max.overlaps

# Serve-Specialist Clusters on PC1 vs PC2

