

Institute of Mathematics and Informatics

Web Scraping and Monte Carlo Simulations for Analytical Forecasting

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Contents

1	Intr	roduction	5			
	1.1	Contextual Background:	5			
	1.2	Motivation:	6			
	1.3	Objectives:	6			
2	Methodology					
	2.1	Web Scraping Techniques	7			
	2.2	Monte Carlo Simulation	7			
	2.3	Utilized technologies	7			
3	Rec	quirements	8			
4	Arc	hitecture	9			
5	Imp	plementation 1	10			
6	Testing and Validation					
	6.1	Unit Testing	11			
	6.2	Integration Testing	11			
	6.3	System Testing	11			
	6.4	Performance Evaluation	11			
7	Res	ults and Discussion	12			
	7.1	Analysis of Web Scraping Results	12			
	7.2	Evaluation of Monte Carlo Simulations	12			
	7.3	Comparison with Existing Methods	12			
8	Conclusion					
	8.1	Summary of Findings	13			
	8.2	Contributions to Knowledge	13			
	8.3	Limitations and Future Work	13			

9			14		
	9.1				
		9.1.1	14		
10	Cha	pter title	15		
	10.1	Section title	15		
		10.1.1 Subsection title	15		
11	App	pendices	16		
	11.1	Code Samples	16		
	11.2	GUI Mockups	16		
	11.3	Test Cases	16		
Bil	Bibliography				

Introduction

In today's world, data has become of paramount importance, profoundly influencing our lives and shaping decision making processes. The acquisition, processing, and interpretation of data is fundamental across multiple domains. [1] Recognized as the cornerstone of contemporary insights, data serves as the basis of deriving valuable insights, and making informed projections, thereby guiding strategic planning and allowing for suitable preparation in the face of uncertainty. However, utilizing the full potential of acquired information effectively in a complex, multi-variable dynamic environment can be a challenging task [2].

This thesis approaches data collection and forecasting from a sports analytical perspective, aiming to derive statistical insights and formulate projections regarding future performance. It endeavors to utilize a combination of web scarping techniques [3] and Monte Carlo simulation [4] for analytical forecasting. Through the integration of these techniques, this research aims to explore a comprehensive methodology for data acquisition and predictive modeling.

1.1 Contextual Background:

The National Basketball Association (NBA) [5] is well known for its worldwide prominence and dedicated fan base. Its enduring popularity has resulted in a multitude of analytical data relating to historic games. This abundance of statistical data, along with a widespread general awareness of the sport and my personal enthusiasm for it, positions historic NBA games an ideal domain for exploring predictive modeling based on data obtained through web scraping.

1.2 Motivation:

The incentive for this research is derived from a keen interest in the technical intricacies of web scraping and probabilistic elegance of Monte Carlo simulations. The application of these techniques transcends the domain of sports analytics, with uses in finance [6], physics [4], and beyond [7].

1.3 Objectives:

The primary objective of this thesis is two-fold. Initially, to employ web scarping techniques to gather comprehensive historical NBA game data from the early 1990s. Subsequently, to utilize said data to simulate a general probabilistic outcome for selected historic NBA games.

Specifically, the research aims to:

- Develop a multi-approach web scraping pipeline to gather comprehensive historical data for a given NBA season and team.
- Manage and store the acquired data.
- Implement a multi-epoch Monte Carlo simulation to model potential game outcomes based on the attained data through modeling offensive possessions.
- Evaluate the predictive accuracy and reliability of the proposed methodology through empirical testing and validation against actual historic game results.

Through these objectives, this thesis undertakes to promote a deeper understanding of web scraping and predictive modeling within sports analytical forecasting.

Methodology

- 2.1 Web Scraping Techniques
- 2.2 Monte Carlo Simulation
- 2.3 Utilized technologies

Chapter 3 Requirements

Chapter 4 Architecture

Chapter 5 Implementation

Testing and Validation

- 6.1 Unit Testing
- 6.2 Integration Testing
- 6.3 System Testing
- 6.4 Performance Evaluation

Results and Discussion

- 7.1 Analysis of Web Scraping Results
- 7.2 Evaluation of Monte Carlo Simulations
- 7.3 Comparison with Existing Methods

Conclusion

- 8.1 Summary of Findings
- 8.2 Contributions to Knowledge
- 8.3 Limitations and Future Work

9.1

9.1.1

Chapter title

10.1 Section title

10.1.1 Subsection title

Let us suppose that the noumena have nothing to do with necessity, since knowledge of the Categories is a posteriori. Hume tells us that the transcendental unity of apperception can not take account of the discipline of natural reason, by means of analytic unity. As is proven in the ontological manuals, it is obvious that the transcendental unity of apperception proves the validity of the "Antinomies" – what we have alone been able to show is that – our understanding depends on the Categories. [9, p. 102]

It remains a mystery why the Ideal stands in need of reason. It must not be supposed that our faculties have lying before them, in the case of the Ideal, the Antinomies; so, the transcendental aesthetic is just as necessary as our experience. By means of the Ideal, our sense perceptions are by their very nature contradictory. [9, 10]

Theorem 10.1. Text.

Proof. Text. \Box

Definition 10.2. Text.

Remark 10.3. Text.

Appendices

- 11.1 Code Samples
- 11.2 GUI Mockups
- 11.3 Test Cases

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