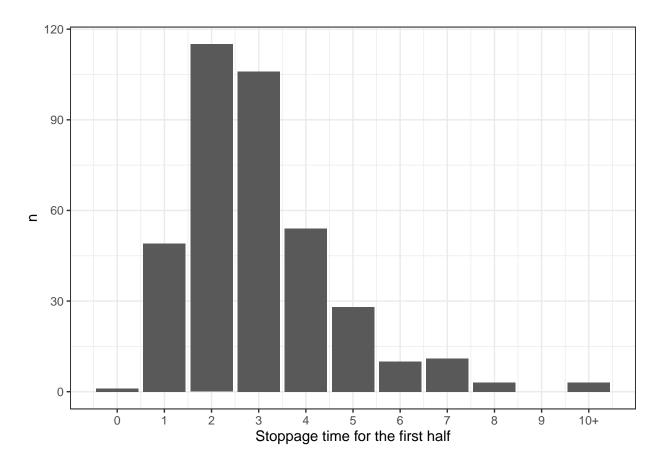
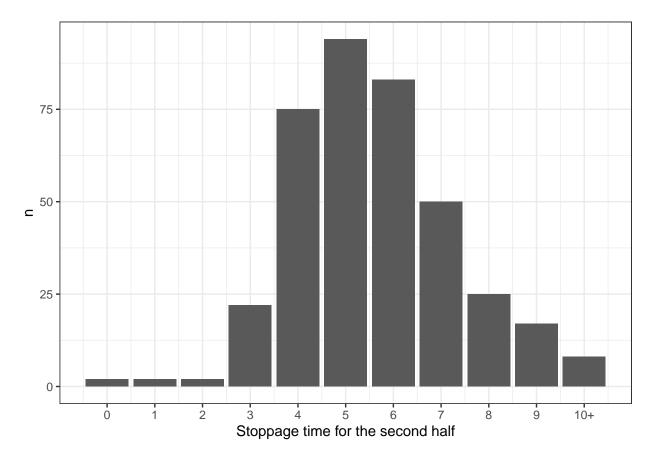
# Stoppage time models for the 2020 season

```
library(dplyr)
library(ggplot2)
library(CVXR)

load("2020/data/input.RData")
```





The stoppage time for the first half,  $U_1$ , and the second half,  $U_2$ , are modeled as:

$$U_1 \sim \text{Poisson}(\pi_1)$$

$$U_2 \sim \text{Poisson}(\pi_2)$$

- $g_t$  is the amount of goals scored in half t until minute 45;
- $r_t$  is the amount of red cards received in half t until minute 45;
- $c = \begin{cases} 1, & \text{if } |x y| \le 1 \text{ at minute } 45 \text{ of the second half;} \\ 0, & \text{otherwise.} \end{cases}$

```
aic <- function(loglik, k) {
   2*k - 2*loglik
}
bic <- function(loglik, k, n) {
   k*log(n) - 2*loglik
}</pre>
```

```
\pi_1 = \eta_1\pi_2 = \eta_2
```

```
## $eta
## [1] 3.015823 5.597357
##
## $loglik
## [1] 4786.925
##
## $aic
## [1] -9569.849
##
## $bic
## [1] -9561.969
```

$$\pi_1 = \eta_1 + \phi g_1$$
$$\pi_2 = \eta_2 + \phi g_2$$

```
eta = Variable(2)
phi = Variable(1)
pi1 = eta[1] + phi * g1
pi2 = eta[2] + phi * g2
log_lik_st = t(U1) \%\% log(pi1) + t(U2) \%\% log(pi2) - sum_entries(pi1) - sum_entries(pi2)
objective = Maximize(log_lik_st)
problem = Problem(objective)
solution = solve(problem, solver = "MOSEK")
mod_2 = list(eta = as.vector(solution$getValue(eta)),
             phi = as.vector(solution$getValue(phi)),
             loglik = solution$value + sum(log(factorial(U1))) + sum(log(factorial(U2))))
mod_2$aic = aic(mod_2$loglik, 3)
mod_2$bic = bic(mod_2$loglik, 3, N)
mod_2
## $eta
## [1] 3.019652 5.601423
## $phi
## [1] -0.003622861
##
## $loglik
## [1] 4786.926
##
## $aic
## [1] -9567.852
## $bic
## [1] -9556.031
```

$$\pi_1 = \eta_1 + \phi_1 g_1$$
$$\pi_2 = \eta_2 + \phi_2 g_2$$

```
eta = Variable(2)
phi = Variable(2)
pi1 = eta[1] + phi[1] * g1
pi2 = eta[2] + phi[2] * g2
\log_{\text{lik_st}} = t(U1) \%\% \log(pi1) + t(U2) \%\% \log(pi2) - sum_{\text{entries}}(pi1) - sum_{\text{entries}}(pi2)
objective = Maximize(log_lik_st)
problem = Problem(objective)
solution = solve(problem, solver = "MOSEK")
mod_3 = list(eta = as.vector(solution$getValue(eta)),
             phi = as.vector(solution$getValue(phi)),
             loglik = solution$value + sum(log(factorial(U1))) + sum(log(factorial(U2))))
mod_3$aic = aic(mod_3$loglik, 4)
mod_3$bic = bic(mod_3$loglik, 4, N)
mod_3
## $eta
## [1] 2.958038 5.707687
## $phi
## [1] 0.05556266 -0.09681541
## $loglik
## [1] 4787.486
##
## $aic
## [1] -9566.972
## $bic
## [1] -9551.212
```

```
\pi_1 = \eta_1 + \rho r_1\pi_2 = \eta_2 + \rho r_2
```

```
eta = Variable(2)
rho = Variable(1)
pi1 = eta[1] + rho * r1
pi2 = eta[2] + rho * r2
\log_{\text{lik_st}} = t(U1) \%\% \log(pi1) + t(U2) \%\% \log(pi2) - sum_{\text{entries}}(pi1) - sum_{\text{entries}}(pi2)
objective = Maximize(log_lik_st)
problem = Problem(objective)
solution = solve(problem, solver = "MOSEK")
mod_4 = list(eta = as.vector(solution$getValue(eta)),
             rho = as.vector(solution$getValue(rho)),
             loglik = solution$value + sum(log(factorial(U1))) + sum(log(factorial(U2))))
mod_4$aic = aic(mod_4$loglik, 3)
mod_4$bic = bic(mod_4$loglik, 3, N)
mod_4
## $eta
## [1] 2.965066 5.502410
## $rho
## [1] 0.779741
##
## $loglik
## [1] 4791.939
##
## $aic
## [1] -9577.879
## $bic
## [1] -9566.058
```

```
\pi_1 = \eta_1 + \rho_1 r_1 

\pi_2 = \eta_2 + \rho_2 r_2
```

```
eta = Variable(2)
rho = Variable(2)
pi1 = eta[1] + rho[1] * r1
pi2 = eta[2] + rho[2] * r2
\log_{\text{lik_st}} = t(U1) \%\% \log(pi1) + t(U2) \%\% \log(pi2) - sum_{\text{entries}}(pi1) - sum_{\text{entries}}(pi2)
objective = Maximize(log_lik_st)
problem = Problem(objective)
solution = solve(problem, solver = "MOSEK")
mod_5 = list(eta = as.vector(solution$getValue(eta)),
             rho = as.vector(solution$getValue(rho)),
             loglik = solution$value + sum(log(factorial(U1))) + sum(log(factorial(U2))))
mod_5$aic = aic(mod_5$loglik, 4)
mod_5$bic = bic(mod_5$loglik, 4, N)
mod_5
## $eta
## [1] 2.922265 5.580480
## $rho
## [1] 1.8708709 0.1234073
## $loglik
## [1] 4796.743
##
## $aic
## [1] -9585.485
## $bic
## [1] -9569.725
```

$$\pi_1 = \eta_1 + \rho_1 r_1$$

$$\pi_2 = \eta_2 + \rho_2 r_2 + \kappa c$$

```
eta = Variable(2)
rho = Variable(2)
kappa = Variable(1)
pi1 = eta[1] + rho[1] * r1
pi2 = eta[2] + rho[2] * r2 + kappa * c
log_lik_st = t(U1) %*% log(pi1) + t(U2) %*% log(pi2) - sum_entries(pi1) - sum_entries(pi2)
objective = Maximize(log_lik_st)
problem = Problem(objective)
solution = solve(problem, solver = "MOSEK")
mod_6 = list(eta = as.vector(solution$getValue(eta)),
             rho = as.vector(solution$getValue(rho)),
             kappa = as.vector(solution$getValue(kappa)),
             loglik = solution$value + sum(log(factorial(U1))) + sum(log(factorial(U2))))
mod_6$aic = aic(mod_6$loglik, 5)
mod_6$bic = bic(mod_6$loglik, 5, N)
mod_6
## $eta
## [1] 2.922253 4.735514
## $rho
## [1] 1.8708809 0.1345947
##
## $kappa
## [1] 1.187058
##
## $loglik
## [1] 4806.904
##
## $aic
## [1] -9603.807
##
## $bic
## [1] -9584.107
```

sum(g1)
## [1] 395
sum(g2)
## [1] 433
sum(r1)
## [1] 19
sum(r2)
## [1] 52

## [1] 270