

## Hedge Strategy

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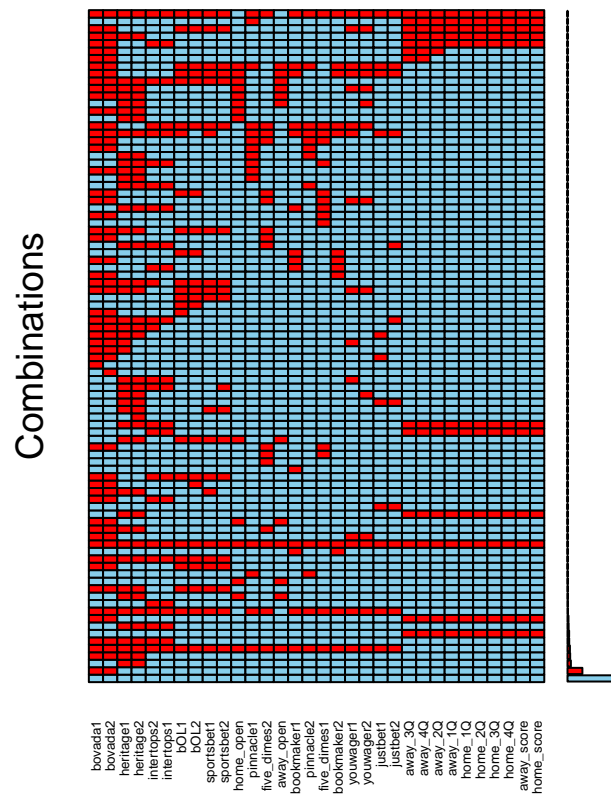
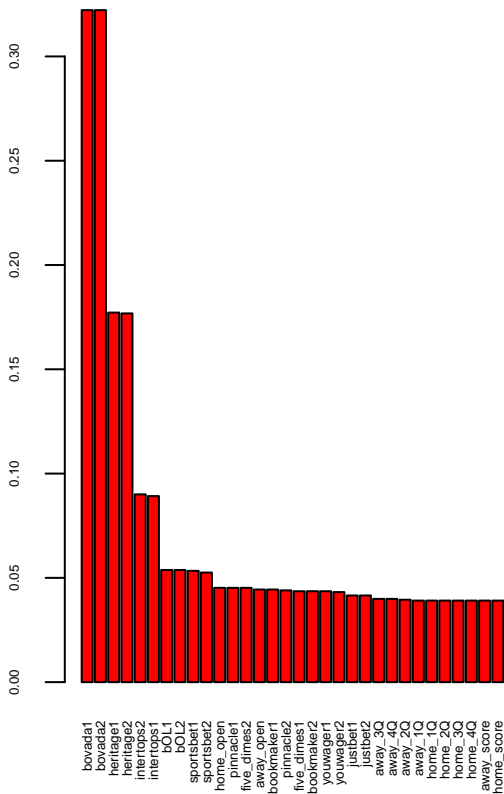
10/13/2020

## Data

## Missing Data

Bovada seems to be missing the most data. I will leverage Pinnacle due the legitimacy of the book, coupled with the relatively low levels of missing data.

Some scores are missing. After doing some research on a few of these instances, it looks like sportsbookreview is missing these scores even though the game took place. This can be expected to some degree since I didn't pay for the data. I will factor these out of the analysis



```
##
## Variables sorted by number of missings:
## Variable      Count
```

```

##      bovada1 0.32219959
##      bovada2 0.32219959
##      heritage1 0.17718941
##      heritage2 0.17678208
##      intertops2 0.09002037
##      intertops1 0.08920570
##      b0L1 0.05376782
##      b0L2 0.05376782
##      sportsbet1 0.05336049
##      sportsbet2 0.05254582
##      home_open 0.04521385
##      pinnacle1 0.04521385
##      five_dimes2 0.04521385
##      away_open 0.04439919
##      bookmaker1 0.04439919
##      pinnacle2 0.04399185
##      five_dimes1 0.04358452
##      bookmaker2 0.04358452
##      youwager1 0.04358452
##      youwager2 0.04317719
##      justbet1 0.04154786
##      justbet2 0.04154786
##      away_3Q 0.03991853
##      away_4Q 0.03991853
##      away_2Q 0.03951120
##      away_1Q 0.03910387
##      home_1Q 0.03910387
##      home_2Q 0.03910387
##      home_3Q 0.03910387
##      home_4Q 0.03910387
##      away_score 0.03910387
##      home_score 0.03910387

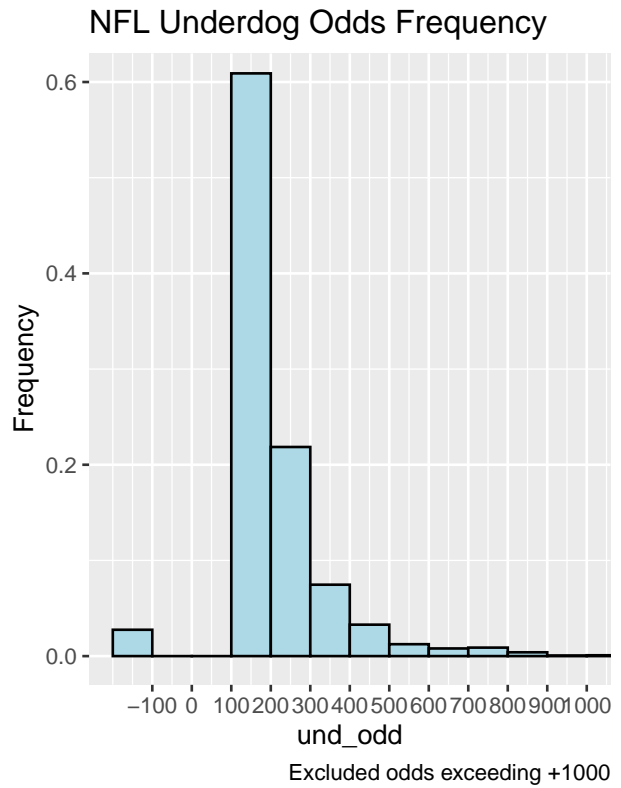
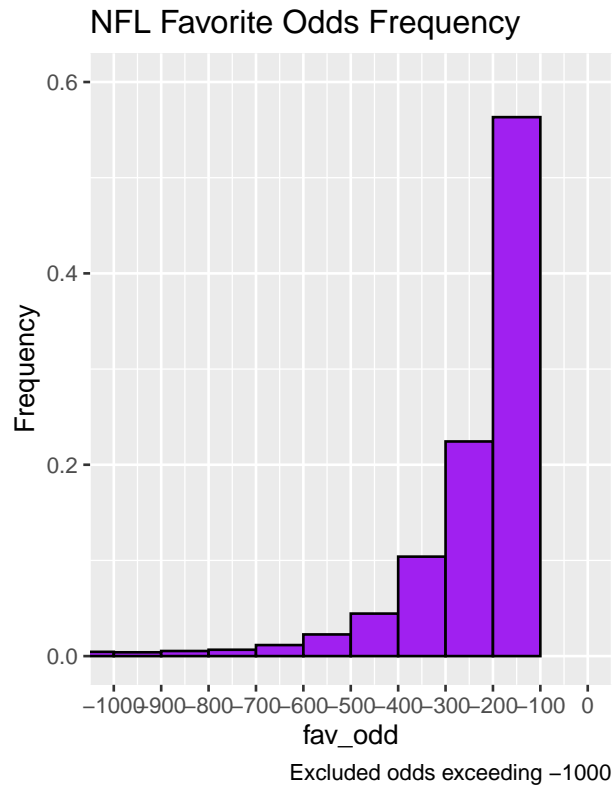
```

## Tidy

## EDA

## Odds

Exploring the frequency each odd occurs, as this will give me a better feel on how often I can execute strategies that might target specific odd thresholds. -200:200 is the most frequent odds, which is what I would expect.



Explore spread

