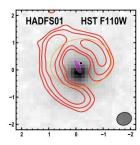
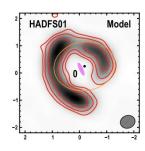
Ranking Ultimate Frisbee Teams

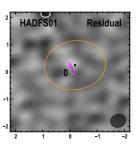
Insight Bayesian Workshop

About Me

- Senior Data Scientist at CiBO Technologies since December 2017
- Lead Data Scientist at Understory Weather, 2015 2017
- Health Data Science Fellow, Boston, Summer 2015
- Academic history
 - o PhD Astronomy, 2010, University of Arizona
 - Postdoc at Harvard-Smithsonian CfA, 2010 2013
 - o Postdoc at Cornell, 2013 2015









Understory



Astronomy

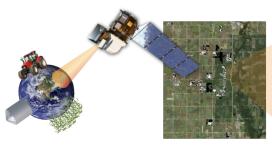
CiBO Technologies is

Planetary-Scale

Agricultural

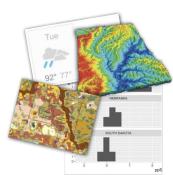


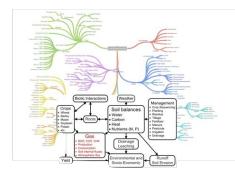
Simulation Optimization











Planetary Scale, Daily Simulations

Sub-field resolution utilizing on-farm and remote sensing

Multi-country, Multi-crop

Thousands of
Variables
&
Millions of data points
per field

Rich Domain Model with Hundreds of Interactions and Outputs

Goal of This Workshop

Walk through a real-world example to show how Bayesian analysis leads to better results!

The Problem

- BUDA (Boston Ultimate Disc Alliance) runs recreational ultimate frisbee leagues in the greater
 Boston area
- We have been asked to rank teams for the end-of-season tournament
- Teams self-assign to one of three divisions
 - Div 1 == highest
 - o Div 3 == lowest
- Teams responsible for creating their own schedule
 - Some teams play lots of games, others not so much
 - Some teams play "out of division" games (e.g., Div 1 vs. Div 2)



Ranking Teams: Win Percentage

- Sort by Win Percentage
- No consideration of number of games
- No consideration of strength of schedule
- Is "Too Drunk to Fail" really a top 5 team?
- Who would win if "AHOC" played "SnakeCountryBromance"?

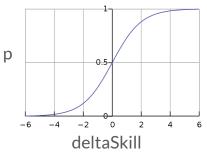
	Division	Wins	Losses	Win Percentage
Team Name				
AHOC	Div 1	14	0	1.000000
SnakeCountryBromance	Div 1	5	0	1.000000
Injustice League	Div 2	14	1	0.933333
Pink Flamingos	Div 2	10	1	0.909091
Too Drunk to Fail	Div 3	11	2	0.846154
Jack's Abby HAOS Lager	Div 2	10	2	0.833333
Maverick	Div 2	9	2	0.818182
JuJu Hex	Div 2	11	3	0.785714
Upstream	Div 2	20	6	0.769231
Gothrilla	Div 1	12	4	0.750000



Ranking Teams: A Bayesian Framework

- Suppose each team has an inherent true skill level, denoted as "skill"
- Consider two teams, Team A and Team B, with skill levels denoted as skillA and skillB, respectively
- In our model, what matters is the difference in skill levels, delta_skill: delta_skill = skillA skillB
- We use the logit function to convert deltaSkill to p, the probability that Team A beats Team B

$$p = 1 / (1 + exp(-delta_skill))$$

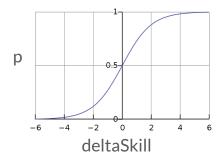




A Bayesian Framework: An Example

- Example
 - o skillA = 4.0, skillB = 2.0
 - o delta_skill = 2.0
 - \circ p = 1 / (1 + exp(-delta_skill) = 1 / (1 + exp(-2)) = 88.1%

=> We expect Team A to beat Team B 88.1% of the time





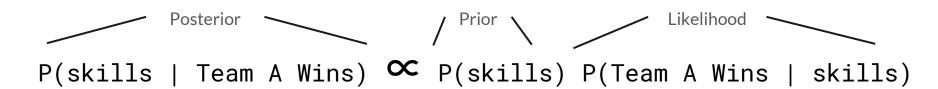
A Bayesian Framework: The Data

- An ultimate frisbee league has N teams and M game outcomes
- We will use 2016 Boston Ultimate Disc Alliance summer league data with N=67 and M=522
- skills is a vector of length N containing skill for each team in the league
- Each game outcome is binary (i.e., ignore ties) and is denoted "Team A Wins"
- We relate p to the observed outcomes using the Bernoulli distribution

Team A	Team B	Team A Wins	Div A	Div B
AHOC	Tubbs	True	Div 1	Div 2
AHOC	Lady and the BAMF	True	Div 1	Div 2
AHOC	Live Poultry, Fresh Killed (LPFK)	True	Div 1	Div 1
AHOC	BBN	True	Div 1	Div 1
AHOC	JuJu Hex	True	Div 1	Div 2
AHOC	Turtle Boy	True	Div 1	Div 1
AHOC	Upstream	True	Div 1	Div 2
AHOC	TuneSquad	True	Div 1	Div 1
AHOC	Swingers	True	Div 1	Div 1
AHOC	Stonecutters	True	Div 1	Div 1
AHOC	Stonecutters	True	Div 1	Div 1
AHOC	FlowChart	True	Div 1	Div 1
AHOC	Gothrilla	True	Div 1	Div 1
AHOC	Zerg Rush!	True	Div 1	Div 1

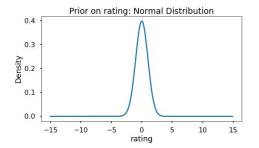


Bayes Rule



Priors

- To start out, let's assume we know nothing about each team's skill before any games have been played
- Every team is "average"
 - Normal distribution
 - \circ Mean = 0
 - Standard deviation = 1



In PyMC3:

- The keyword shape means we will get a vector of skills, one for each team in the dataframe.
- n_teams is the number of teams in the database

Building delta_skill

- We need delta_skill for every row in the dataframe (i.e., for every game in the season)
- Key insight: we can index skills just like a normal python list
- Plan: assign a number to each team and use that number to index skills

Team A	Team B	Team A Wins	Index A	Index B
AHOC	Gothrilla	True	0	1
AHOC	BBN	True	0	9
AHOC	Stonecutters	True	0	41
AHOC	FlowChart	True	0	2
AHOC	Lady and the BAMF	True	0	28

In PyMC3:

Calculating p

- p = sigmoid(delta_skill)
- sigmoid = $1/(1 + \exp(-x))$

In PyMC3:

```
with pm.model() as model:
    skills = pm.Normal(
        'skills', mu=0, sd=1, shape=n_teams)

delta_skill = skills[indexA] - skills[indexB]

p = 1 / (1 + np.exp(-delta_skill))

win = pm.Bernoulli('win', p,
```

observed=team_A_wins)

Likelihood Distribution

- P(Team A Wins | skills) means "What is the likelihood that team A won, given the skill differential between team A and B and our function that converts that differential to the probability that A wins"?
- Team A Wins is a binary outcome
- We use the Bernoulli distribution to model our likelihood. This distribution links a probability to a binary outcome.

Bernoulli Distribution:

http://docs.pymc.io/api/distributions/discrete.html#pymc3.distributions.discrete.Bernoulli

In PyMC3:

That's it! We've specified our model. Now we can sample and get the posterior. Let's go to a notebook to see what happens!

Let's test it!

First, we'll look at a Jupyter notebook for an example of a simulated season with only 3 teams of known rating.

Conclusion

- We looked at different approaches to ranking teams in BUDA ultimate frisbee leagues
- Heuristic approaches are kind of sort of ok, but suffer from problems:
 - subjective
 - offer no clear path to validation
 - o can't be extended in interesting ways
- In contrast, our Bayesian approach is quantitative, offers direct validation, and can be extended in really interesting ways (e.g., what is the likelihood of AHOC beating SnakeCountryBromance?)
- We looked at two different priors and showed that they have a significant impact on the results
 - This is ok because we stated at the outset very clearly what our priors were

Next steps

- Ideas
 - Simulate the end-of-season tournament
 - Use accuracy, logloss, or some other metric to optimize the model (watch out for overfitting!)
 - Use data from previous years:
 - to specify prior for this year
 - to implement cross-validation
 - o Incorporate goals-for and goals-against into analysis (Binomial distribution)
- Game scores (for all seasons through 2016) and jupyter notebooks are available
- I'm very interested to see what you come up with!
 - sbussmann@cibotechnologies.com
- CiBO is hosting a Stan meetup on July 24. Please sign up and attend if you have an interest in learning Stan (note: Stan is a probabilistic programming language similar to PyMC3)!

Resources

- http://camdavidsonpilon.github.io/Probabilistic-Programming-and-Bayesian-Methods-for-Hacker-sylva:
- PyMC3: http://docs.pymc.io/#learn-bayesian-statistics-with-a-book-together-with-pymc3
- PyMC3 discussion forum (very active, helpful userbase): https://discourse.pymc.io/



Results: Top 10 Teams

- AHOC and SnakeCountryBromance clearly the best
- Injustice League is a Div 2 team that beat several Div 1 teams
- Swingers won less than 50% of their games but still appears in top 10 due to strength of schedule

	Division	Wins	Losses	mean(skill)
AHOC	Div 1	14	0	4.575951
SnakeCountryBromance	Div 1	5	0	4.014620
Zerg Rush!	Div 1	10	4	3.367799
Gothrilla	Div 1	12	4	3.295342
FlowChart	Div 1	12	4	3.144369
Stonecutters	Div 1	8	4	2.888504
GrassBurner	Div 1	11	8	2.369051
Injustice League	Div 2	14	1	2.267906
Swingers	Div 1	5	7	2.137695
TuneSquad	Div 1	6	7	1.996455



AHOC vs. SnakeCountryBromance

- Who do we expect to win if AHOC played against SnakeCountryBromance?
- Both went undefeated against strong competition
- AHOC played more games

SnakeCountryBromance schedule

Team A	Team B	Team A Wins	Div A	Div B
SnakeCountryBromance	SHRedline	True	Div 1	Div 2
SnakeCountryBromance	Shake and Bake	True	Div 1	Div 1
SnakeCountryBromance	GrassBurner	True	Div 1	Div 1
SnakeCountryBromance	Gothrilla	True	Div 1	Div 1
SnakeCountryBromance	Zerg Rush!	True	Div 1	Div 1

AHOC schedule

Div B	Div A	Team A Wins	Team B	Team A
Div 2	Div 1	True	Tubbs	AHOC
Div 2	Div 1	True	Lady and the BAMF	AHOC
Div 1	Div 1	True	Live Poultry, Fresh Killed (LPFK)	AHOC
Div 1	Div 1	True	BBN	AHOC
Div 2	Div 1	True	JuJu Hex	AHOC
Div 1	Div 1	True	Turtle Boy	AHOC
Div 2	Div 1	True	Upstream	AHOC
Div 1	Div 1	True	TuneSquad	AHOC
Div 1	Div 1	True	Swingers	AHOC
Div 1	Div 1	True	Stonecutters	AHOC
Div 1	Div 1	True	Stonecutters	AHOC
Div 1	Div 1	True	FlowChart	AHOC
Div 1	Div 1	True	Gothrilla	AHOC
Div 1	Div 1	True	Zerg Rush!	AHOC



AHOC vs. SnakeCountryBromance

- Who do we expect to win if AHOC played against SnakeCountryBromance?
- Both went undefeated against strong competition
- AHOC played more games

SnakeCountryBromance schedule

Team A	Team B	Team A Wins	Div A	Div B	Probability A Wins
SnakeCountryBromance	SHRedline	True	Div 1	Div 2	0.965295
SnakeCountryBromance	Shake and Bake	True	Div 1	Div 1	0.900181
SnakeCountryBromance	GrassBurner	True	Div 1	Div 1	0.810438
SnakeCountryBromance	Gothrilla	True	Div 1	Div 1	0.649200
SnakeCountryBromance	Zerg Rush!	True	Div 1	Div 1	0.634869

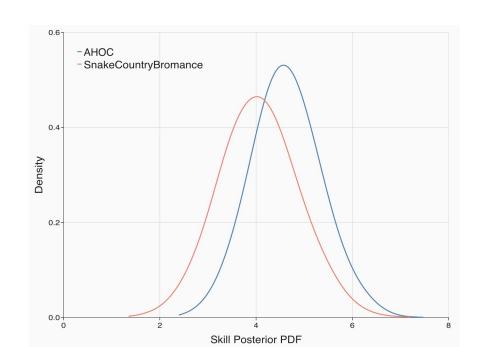
AHOC schedule

Team A	Team B	Team A Wins	Div A	Div B	Probability A Wins
AHOC	Tubbs	True	Div 1	Div 2	0.996488
AHOC	Lady and the BAMF	True	Div 1	Div 2	0.994375
AHOC	Live Poultry, Fresh Killed (LPFK)	True	Div 1	Div 1	0.953112
AHOC	BBN	True	Div 1	Div 1	0.939275
AHOC	JuJu Hex	True	Div 1	Div 2	0.933708
AHOC	Turtle Boy	True	Div 1	Div 1	0.929972
AHOC	Upstream	True	Div 1	Div 2	0.927607
AHOC	TuneSquad	True	Div 1	Div 1	0.909554
AHOC	Swingers	True	Div 1	Div 1	0.897599
AHOC	Stonecutters	True	Div 1	Div 1	0.813880
AHOC	Stonecutters	True	Div 1	Div 1	0.813880
AHOC	FlowChart	True	Div 1	Div 1	0.776533
AHOC	Gothrilla	True	Div 1	Div 1	0.751289
AHOC	Zerg Rush!	True	Div 1	Div 1	0.738738



AHOC vs. SnakeCountry Bromance

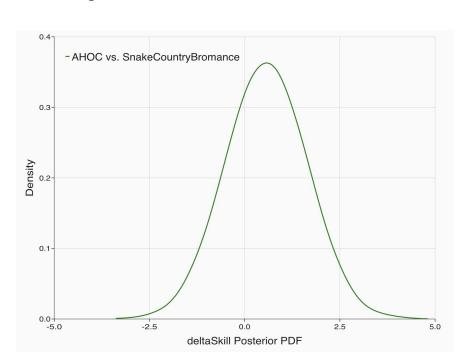
- Highly overlapping posterior PDF on skill
- Slight edge to AHOC
 - o Higher mean
 - Lower variance





AHOC vs. SnakeCountry Bromance

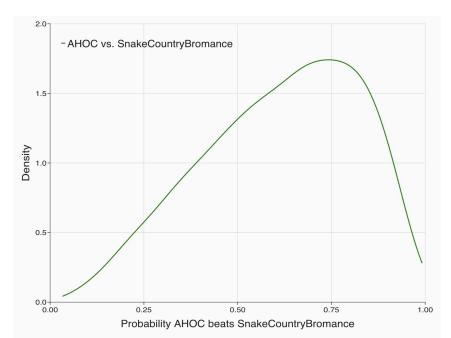
- Easy to pull out the deltaSkill posterior PDF for these two teams
- Remember: this is what affects probability that team A wins!





AHOC vs. SnakeCountry Bromance

- We expect AHOC to beat SnakeCountryBromance most of the time
- The posterior PDF is very broad, reflecting our (justified) uncertainty in this assessment





Results:	My ⁻	Team!
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- Store Bought Dirt: an extremely average team: skill = 0.10, Wins=13, Losses=11
- We can identify our greatest upset win (Flaming Croissants) and worst upset loss (Stack to the Future)

		T
	Store	Boug
,	Store	Boug
•	Store	Boug
	Store	Boug

Store Bought Dirt

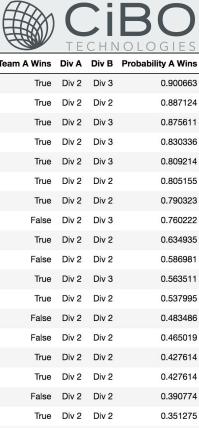
	Team A
1	Store Bought Dirt
TuneSquad S	Store Bought Dirt
	Store Bought Dirt
Т	Store Bought Dirt
Underwater Monkey C	Store Bought Dirt
	Store Bought Dirt
Hipste	Store Bought Dirt
Stack to th	Store Bought Dirt
N	Store Bought Dirt
A Lil B	Store Bought Dirt
Flyir	Store Bought Dirt
	Store Bought Dirt
D	Store Bought Dirt
D	Store Bought Dirt
	Store Bought Dirt
	Store Bought Dirt
	Store Bought Dirt
Flaming Cr	Store Bought Dirt
Rubs The	Store Bought Dirt
License to Kilt (fka Scoobers in S	Store Bought Dirt
Jack's Abby HAC	Store Bought Dirt
U	Store Bought Dirt
U	Store Bought Dirt



False Div 2

Puddingstone

Div 2



0.339628

0.305297

0.191972

0.179353

0.179353

0.170928



Results: Posterior PDFs for skill

- AHOC: Best team in the league
- Store Bought Dirt: extremely average

