ENGG 192

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This program uses TensorFlow to create a dense, fully connected neural network designed to predict the results of NBA games.

The data source for this project can be found <u>here</u>.

```
import numpy as np
import pandas as pd

#Plotting
%matplotlib inline |
import matplotlib.pyplot as plt
from matplotlib.colors import ListedColormap

#Data cleaning and preprocessing
from sklearn import preprocessing
from sklearn.preprocessing import LabelEncoder
from sklearn.preprocessing import LabelBinarizer
from sklearn.model_selection import train_test_split
```

Load the Dataset

Our dataset exists as a .csv file downloaded form Kaggle. In a more developed project we could develop the way that data is loaded into this notebook, but for now we can simply use a handy feature of Pandas called 'read_csv' to import a .csv to a pandas dataframe.

```
# Import the dataset - load .csv file
path = '/Users/spencerbertsch/Desktop/ENGS 192/Dense_NNs/Data/nba_raw_dat
#create a dataframe from the NBA data stored in the .csv file
NBA_data_raw = pd.read_csv(path)

print("Shapw of raw dataset:", (NBA_data_raw.shape))
print("So we can see that we have 40 features and one label vector")
print("We can also see that we have 9,840 rows")
print(" ")
print("We can also preview our dataset by observing the top five rows")
NBA_data_raw.head(5)
```

Shapw of raw dataset: (9840, 41) So we can see that we have 40 features and one label vector We can also see that we have 9,840 rows

We can also preview our dataset by observing the top five rows

	Unnamed: 0	Team	Game	Date	Home	Opponent	WINorLC
0	1	ATL	1	10/29/14	Away	TOR	L
1	2	ATL	2	11/1/14	Home	IND	W
2	3	ATL	3	11/5/14	Away	SAS	L
3	4	ATL	4	11/7/14	Away	СНО	L
4	5	ATL	5	11/8/14	Home	NYK	W

5 rows × 41 columns

```
print(" ")
print("We can then make a list from the column headers and observe all of
cols = list(NBA_data_raw.columns.values) #Make a list of all of the colum
cols
```

We can then make a list from the column headers and observe all of the information that our dataset has aggregated for each game

```
['Unnamed: 0',
 'Team',
 'Game',
 'Date',
 'Home',
 'Opponent',
 'WINorLOSS',
 'TeamPoints',
 'OpponentPoints',
 'FieldGoals',
 'FieldGoalsAttempted',
 'FieldGoals.',
 'X3PointShots',
 'X3PointShotsAttempted',
 'X3PointShots.',
 'FreeThrows',
 'FreeThrowsAttempted',
 'FreeThrows.',
 'OffRebounds',
 'TotalRebounds',
 'Assists',
 'Steals',
 'Blocks',
 'Turnovers',
 'TotalFouls',
 'Opp.FieldGoals',
 'Opp.FieldGoalsAttempted',
```

```
'Opp.FieldGoals.',
'Opp.3PointShots',
'Opp.3PointShotsAttempted'.
```

Data Cleaning

We can see that our target vector (Win or Loss) is the seventh column from the left, so the first thing we need to do is move that vector to the end (right side) of the dataframe.

The next thing we can see is that several of these feature vectors in addition to our label vector contain categorical data in the form of strings. The general way to deal with categorical data is to encode this data into numeric data - this will allow our dense neural netowrk to learn from this data.

After our features are seperated from the label and we have purely numeric data, we can scale our dataset and we will be ready for training!

	Unnamed: 0	Team	Game	Date	Home	Opponent	TeamPoi
0	1	ATL	1	10/29/14	Away	TOR	102
1	2	ATL	2	11/1/14	Home	IND	102
2	3	ATL	3	11/5/14	Away	SAS	92
3	4	ATL	4	11/7/14	Away	СНО	119
4	5	ATL	5	11/8/14	Home	NYK	103

5 rows × 41 columns

Continued data cleaning

We can see that our label vector has been moved to the end of the dataframe. We can now encode our categorical data so that we have a purely numeric dataset.

```
#define a function to label encode a 2D (x,y) matrix and return an encode
def int_encode(df):
    cols = df.shape[1]
    rows = df.shape[0]
    original_size = df.shape[1]
```

```
for i in range(0, cols, 1):
    values = df.iloc[:,i]
    #integer encode each column
    label_encoder = LabelEncoder()
    integer_encoded = label_encoder.fit_transform(values) #integer en
    encoded_vec = pd.DataFrame(integer_encoded) #convert to pd.datafr
    df = pd.concat([df, encoded_vec], axis=1) #concatenate the new, e

final_df = df.iloc[:,-cols:] #Only keep the last (leftmost) half of t
    print("Integer encoding successful!")
    print("Dataframe shape: ", final_df.shape)
    return(final_df)
```

We can now use our function to convert our categorical data into integer encoded, numeric data.

```
[99] df2 = int_encode(df)
df2.head(5) #preview our new dataset
```

Integer encoding successful!
Dataframe shape: (9840, 41)

	0	0	0	0	0	0	0	0	0	0	•••	0	0
0	0	0	0	143	0	27	37	44	21	19	•••	32	21
1	1	0	1	155	1	11	37	27	16	8		20	23
2	2	0	2	251	0	26	27	29	19	31	•••	37	14
3	3	0	3	259	0	4	54	57	24	32		26	16
4	4	0	4	263	1	19	38	31	14	20	•••	10	15

5 rows × 41 columns

The last step in preprocessing is to scale our dataset.

```
[-1.67524673 -0.54595188 -0.05351423 ... 1.12716247 0.4498342
       [-1.55971247 \quad 0.7672152 \quad -0.21766011 \dots \quad 0.61027932 \quad -0.47686287
         1. ]
       \begin{bmatrix} 0.75097267 & -0.9563166 & -0.21766011 & ... & 0.61027932 & 1.60820554 \end{bmatrix}
                   11
        -1.
[101] #Seperate training and testing data
       y = df_scaled[:, -1] #labels are the last column in the matrix
       X = df_scaled[:, :40] #assign feature set
       X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.1,
       print("X train shape: ", X_train.shape)
       print("y train shape: ", y_train.shape)
       print("X test shape: ", X_test.shape)
       print("y test shape: ", y_test.shape)
      X train shape: (8856, 40)
      y train shape: (8856,)
      X test shape: (984, 40)
      y test shape: (984,)
```

And with that, we have fully prepared our dataset! Remember that the 41st column - the label vector - represents the result of the game. This is what we're trying to predict. We're now ready to create a neural network in TensorFlow and begin training.

Deep Learning - TensorFlow

```
# Additional imports
import tensorflow as tf
import keras
from keras.models import Sequential
from keras.layers import Dense, Activation
from sklearn import linear_model
from sklearn.metrics import accuracy_score
from sklearn import metrics
```

In order to use the deep learning library TensorFlow and the API keras, we need to import each. There are also several other libraries and packages that we need in order to create our dense neural netowrk and properly measure its performance.

```
# We can simply generate a 'sequential' model in Keras which will provide
model = Sequential()
model.add(Dense(100, activation='relu', input_dim=40))
model.add(Dense(units = 50, activation='relu'))
model.add(Dense(units = 50, activation='relu'))
```

We've now defined a six layer neural network with an input dimension of (1x40) which matches the size of our training and testing data. We're using Relu as the activation function, adam as a good optomizer, and binary_crossentropy as our loss function becasue our label vector is binary. (We're predicting the outcome of basketball games so our goal is intrinsically binary).

```
[123] # Train the model
   model.fit(X_train, y_train, epochs=10, batch_size=1000)#<-- Given the siz
   Epoch 1/10
   acc: 0.2241
   Epoch 2/10
   acc: 9.0334e-04
   Epoch 3/10
   acc: 0.0305
   Epoch 4/10
   acc: 0.1599
   Epoch 5/10
   acc: 0.3426
   Epoch 6/10
   8856/8856 [============== ] - Os 6us/step - loss: -7.0843 -
   acc: 0.4267
   Epoch 7/10
   8856/8856 [=============== ] - 0s 6us/step - loss: -7.3207 -
   acc: 0.4502
   Epoch 8/10
   acc: 0.4571
   Epoch 9/10
   acc: 0.4709
   Epoch 10/10
   8856/8856 [============== ] - Os 5us/step - loss: -7.6477 -
   acc: 0.4743
   <keras.callbacks.History at 0x1a3bcb9d68>
```

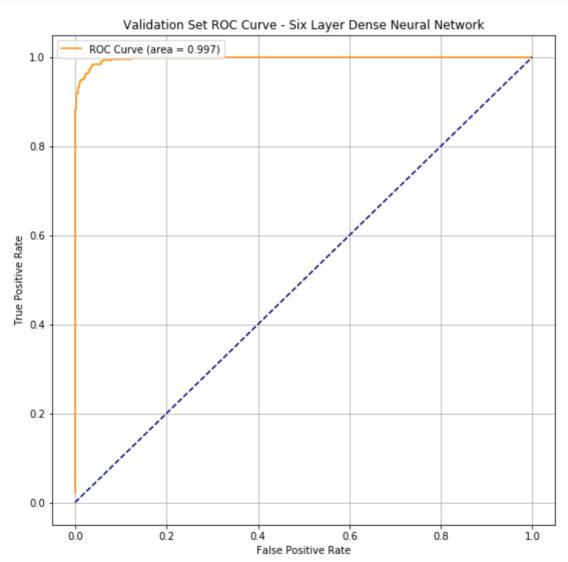
```
# Validation Modle
Y1 = y_test
y_score1 = model.predict(X_test)
```

```
fpr1, tpr1, thresholds1 = metrics.roc_curve(Y1, y_score1)
area1 = metrics.auc(fpr1, tpr1)
area1 = str(round(area1, 3))
print("ROC Score: ", area1)
```

ROC Score: 0.997

```
x = range(1)
y = range(1)
fig = plt.figure(figsize=(9, 9))
ax1 = fig.add_subplot(111)

plt.plot(fpr1, tpr1, color='darkorange', label=('ROC Curve (area = ' + are plt.plot([0, 1], [0, 1], color='navy', linestyle='--')
plt.legend(loc='upper left');
plt.xlabel('False Positive Rate')
plt.ylabel('True Positive Rate')
plt.title('Validation Set ROC Curve - Six Layer Dense Neural Network')
plt.grid()
```



We can see that our ROC Score is 99.7%, which means that our model is doing a very good job of predicting the outcome of each game. However, before we jump to our feet and run to the

sports betting websites, we have to realize that the features in our dataset contain data from the very games that we are trying to predict. In other words, we would have to wait through the entire game to collect and aggreagate the data from the game before cleaning it and feeding it to our dense, fully connected network.

Unless we could do this very efficiently (instantly..) there is little use for this program in terms of actual sports betting. Still, it was a good way to practice using deep learning libraries to make a dense, fully connected neural netowrk and run that model on different operating systems (MacOS and Windows). It's important to remember that althoung libraries such as TensorFlow have reached a relatively mature stage, the APIs that are often used on top of them such as Keras and TFlearn are constantly being updated and improved.