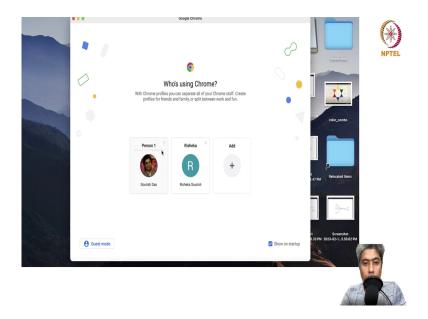
### Predictive Analytics - Regression and Classification Prof. Sourish Das Department of Mathematics Chennai Mathematical Institute

# Lecture - 48 Hands on with R: Poisson Regression with Football Data

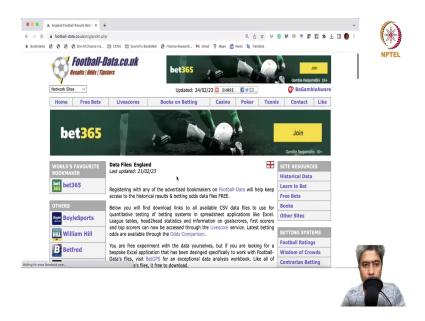
Hello, all. In this video, we are going to do some hands on with R.

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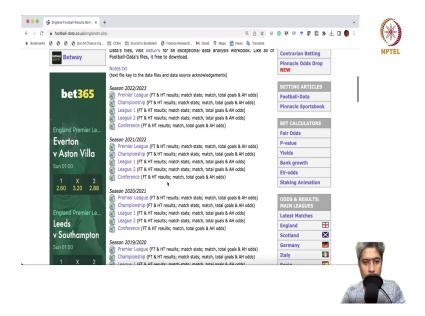
So, first we are going to go to Internet.

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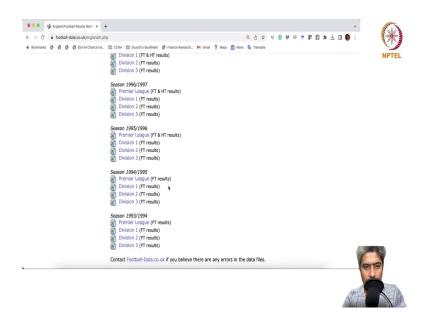
And, go to Google and we are going to choose this football data set football. I think I have it. England football data set.

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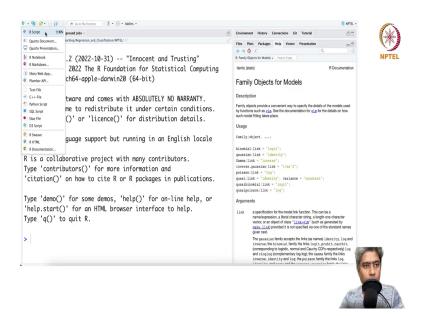
Yeah, this is the football data set and of English Premier League and then here is the you know English Premier all years of English Premier League data set from I think 1994.

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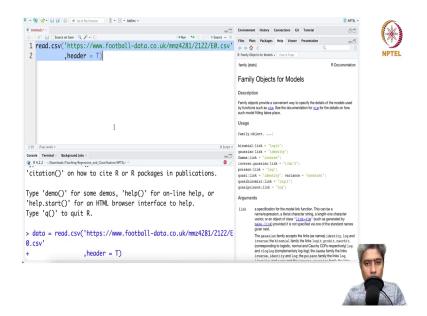
You have English Premier League data sets for each year's Premier League data sets you will get. So, we are going to work with you can have lower division data sets also there championships League 1, League 2 conference. So, all these data sets are available from the English Football League.

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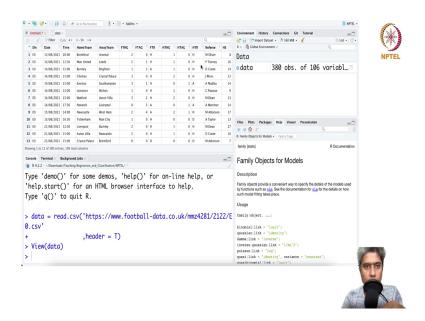
So, I am going to start my R going to start a R script and if I go there and maybe I will just take 21, 22. So, copy the link address.

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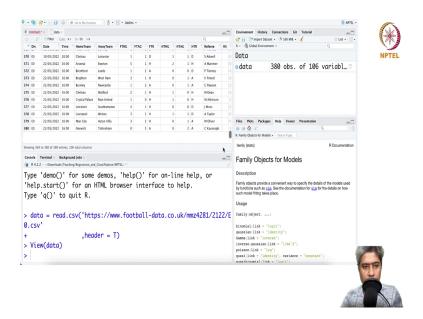
And, which is a read dot csv give the path header equals to true and run this.

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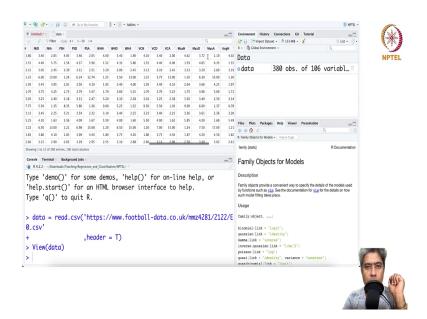
And, the data just downloaded it just downloaded the data from the internet and it has 380 observations with 106 variables. So, there are thing is observation about 380 matches.

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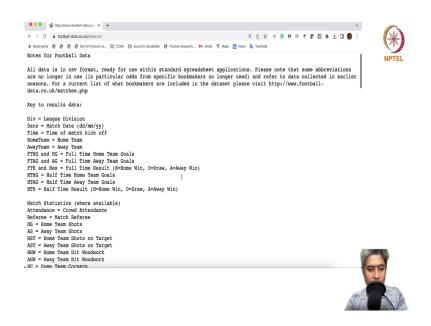
There are observations about 380 matches, ok, and then their divisions and everything is there. Now, it is about home time HomeTeam and AwayTeam FTHG stands for how many goal were scored by the HomeTeam, how many goal were scored FTAG stands for how many goal was scored by the AwayTeam.

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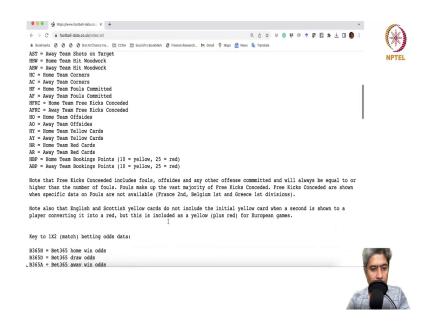
Then there are other observations and then there are different baiting ratios by different baiting houses and lot of other things are available.

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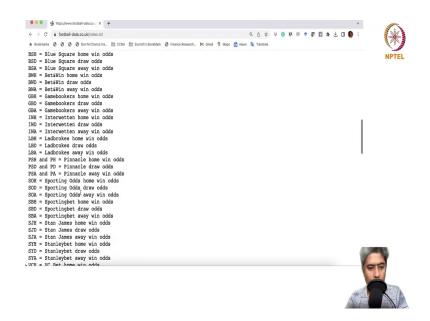
And, if you want to know each of those variables so, here is a note they have provided. So, FTHG and HG is Full Time Home Team Goal, FTR and Result is Full Time Result; H means Home Team has Won, D means Draw, A means AwayTeam.

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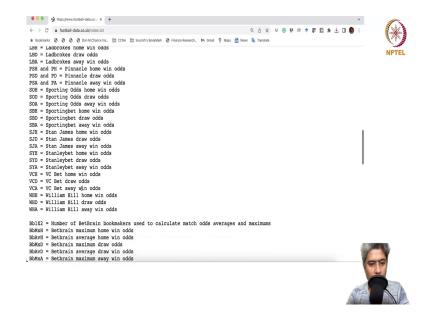
Then HST means Home Team how many Shots on Target; AST - Away Teams how many Shots are on Target; Home HHW means Home Team Hit Woodwork Home Team Shots Home Away Team Shots all these things how many Offsides, Yellow Card, Red Cards, Home Team Booking Points 10 for yellow cards, 25 for red cards.

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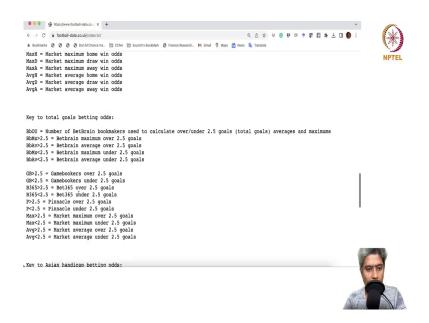


So, all these things are already there.

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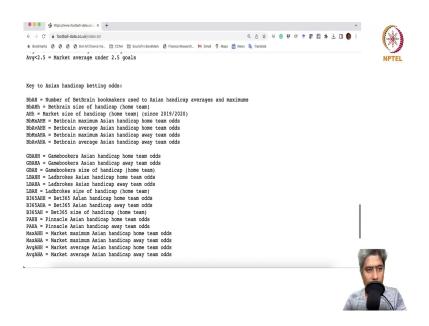


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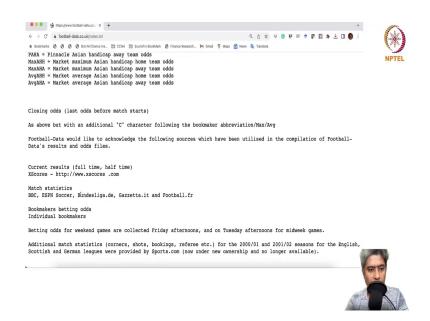
And, then in addition there are some other where you saw there like odds different odds are also there winning odds and you know.

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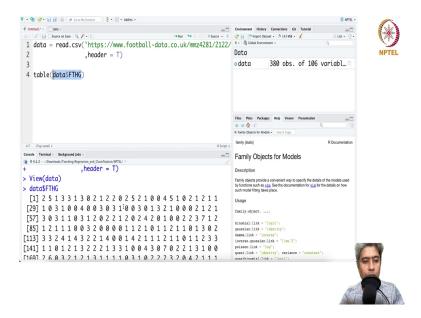
All these odds are there.

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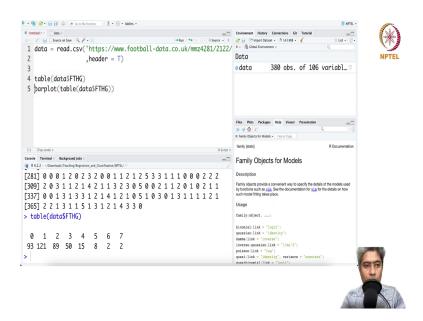
Many many you know betting houses gives odds before the win team wins or not before the team match starts and these odds sometimes may have some predictive power for home team.

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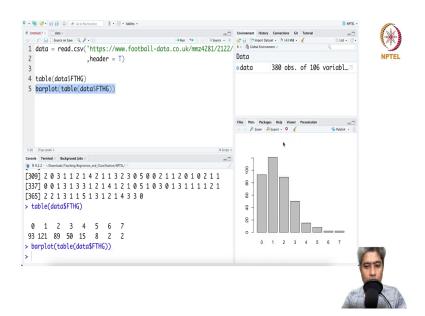
So, I will do some analysis, ok. So, let us see data dollar. So, maybe I will just say FTHG, this one I will do table. So, how many goals are scored by? So, this is FTHG number of goals scored by the home team is essentially see it is a count variable, right.

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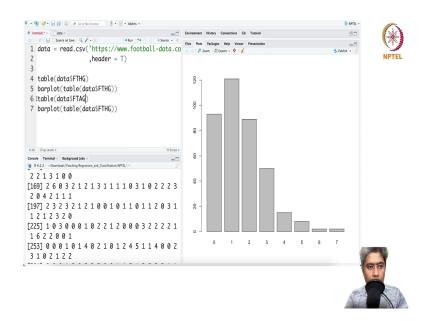


So, if you just do a table ok then there are out of 380 matches there are 93 matches where home team did not score single goal. There are 121 matches where home team scored 1 goal; there 89 matches there are home teams scored 2 goals; there are 50 matches that home team scored 3 goals. So, like this you can do a bar plot of this you can do a bar plot ok. So, this is a nice bar plot, ok.

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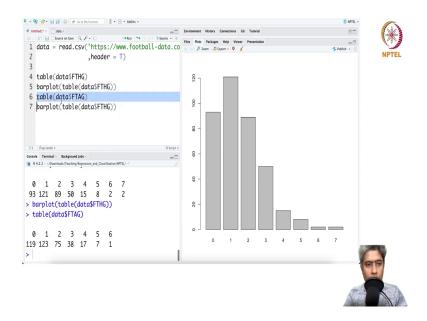


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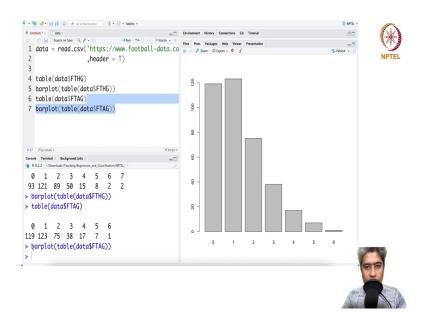
And, then you can do similarly instead of home team you can do a away team, ok.

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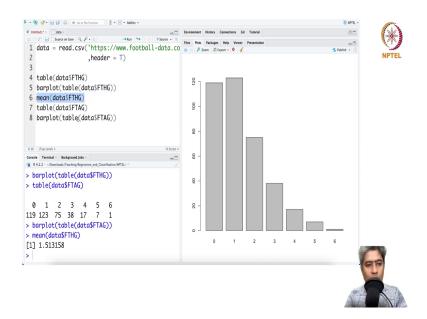
And, can you plot we can do a bar plot and you can see the away team's distribution is slightly different. Away team's distributions is slightly different.

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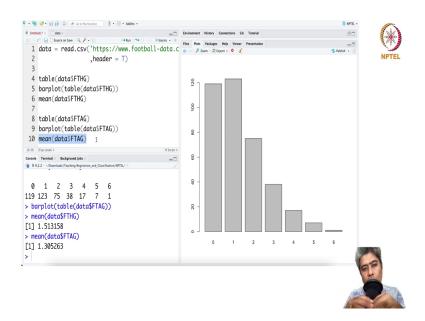
So, away teams cannot goal score any goal in 119 matches, 123 matches they go score exactly one goal; there are 75 matches where they score 20 89 goal; 38 matches they score 3 goals. So, it is like looks like in away teams scoreless number of goals in on an average this score less number of goals in away matches a team.

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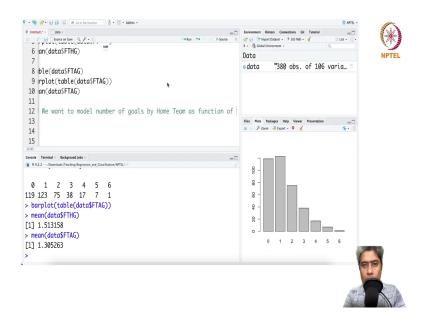
So, we can take mean of the home team score ok.

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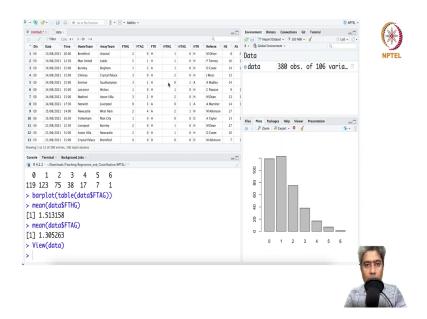
So, 1.51 and we can take the mean of the home team score on an average 1.5 many goals whereas, away teams score looks like maybe less little 1.3. So, this is our typical basic summary.

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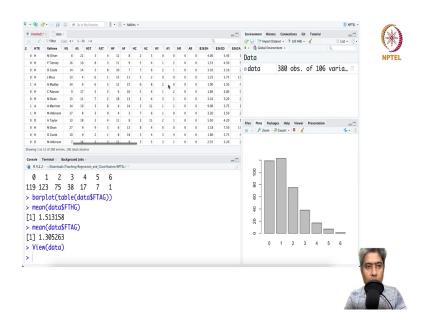


Now, we want to if you want to model, we want to model the number of goals we want to model if you want we want to model number of goals ok. So, how do you want to model number of goals? So, goals by say home team suppose ok as a function of; as function of odds ratio say bait 365 odd ratio say there are there were some, ok.

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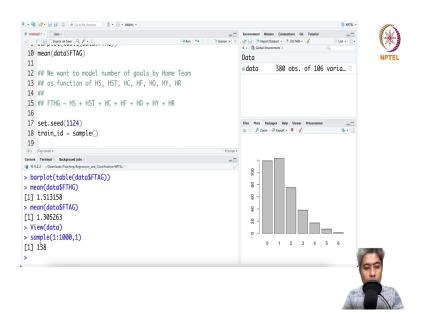


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If you go out or maybe HS, HS stands for shots or HST. I think if you go there HS or HST, HS is the home team shots and home team shots on target.

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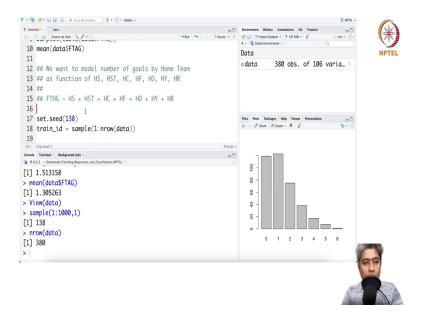
So, we will as a function of HST home team shot on the target and home team corners HC, ok and home team fouls committed HF. These are the functions I clear and home team offside HO. So, these are the functions these are the thing and home team yellow card and home team red card, ok.

So, if it says as a function of home team yellow card and home team red card. So, we want to function we want to model FTHG. So, FT definitely we want to model FTHG as a function of all these variable home team shots, home team shots on target, home team how many corners they get, HF is home team how many fouls they committed, how many off sides, they did home team how many yellow card they found and how many red card they saw, ok.

So, what I am going to do, I am going to say split the data let us split the data into train and test ok. So, train sorry train id will be say sample ok I need to before sampling I need to set up

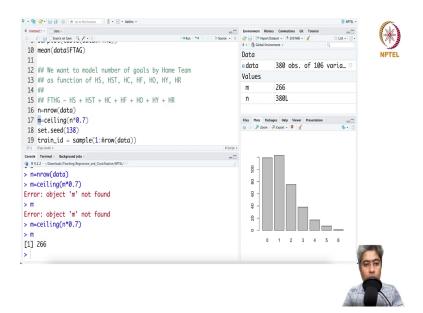
a seed dot seed same 1124 or I will just do a sampling some instead of some 1 is to 1000 comma 138, ok.

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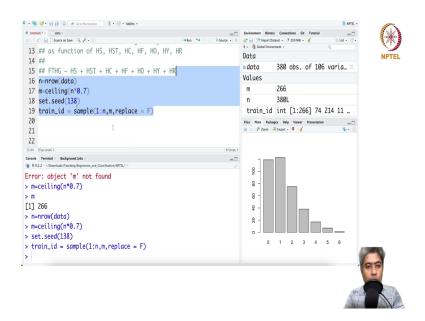


I will take this number as my seed. If you use the same seed, we will get the exact same result that I am getting. So, 1 H 2 ok, 1 H 2 nrow of data. So, nrow of data is 380 and I think what I am going to do is nrow of data and m is ceiling of m times 0.7. So, m is ok first I have to sorry about that m is 266.

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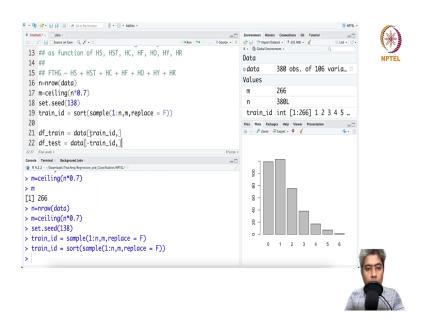


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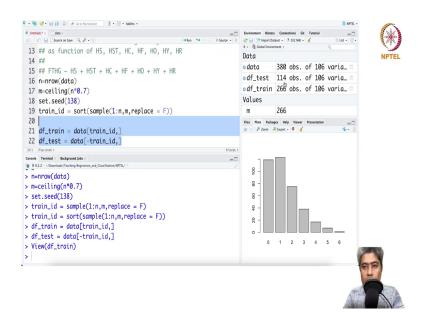
So, what I am going to do is n comma m replace equal to false. I do not want to replace this, alright.

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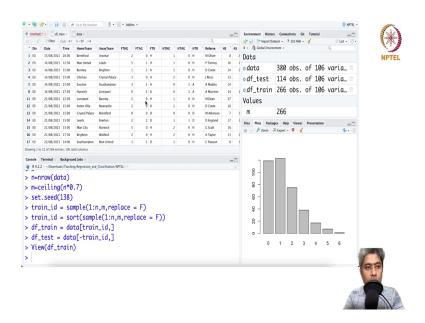


Now, let me write this ok sort I would like to sort it. So, one time sort, so, it is not a problem and it is a small data to be honest and then I have df train equal to data train id comma and df test equal to data minus train id comma let me have a run.

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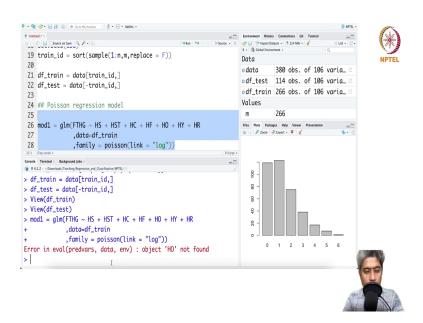


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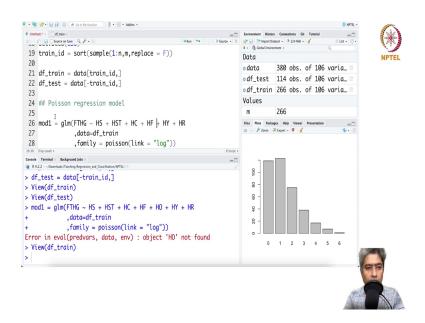
So, there are the data set that we got this is the training data set and this is the test data set that I got alright, nice.

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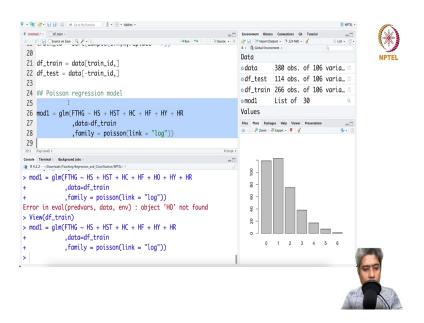
Now, what I am going to do I am going to fit a Poisson regression model fit a Poisson regression model ok. So, let me try model1 as glm, I am going to call glm and then; obviously, this model that we are talking about with the data equal to df train comma family equal to poisson link equal to log I o g. Let me try this ok it is saying not found ok. So, let me see there is a I think there is a HO HR, ok.

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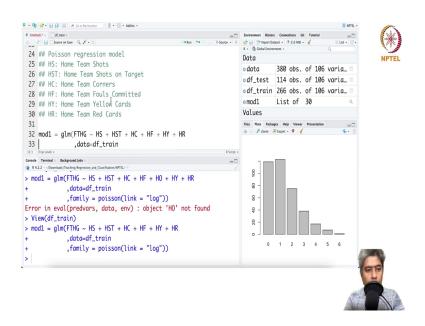
So, though they are saying they have a off side. But I do not think they have provided the HO value the off side. So, ok we will see. So, let me actually what I can do? I can just make a home team off sides, but I cannot see this home team off side value is actually available.

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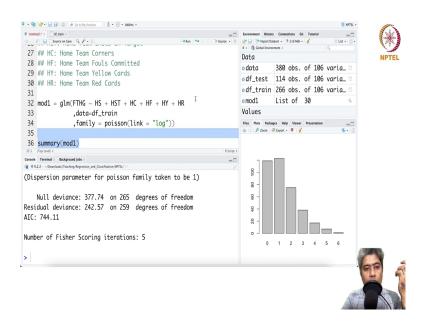
So, let me just run this yes now it is being run. So, what I can do? In fact, I can just write down this name of this variable HS is Home Team Shots.

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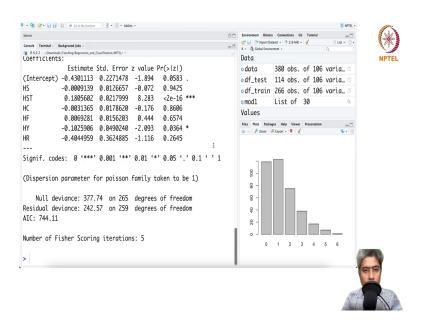
And, then HST, HST stands for Home Team Shots on Target. Home Team Shots on Target and then Home Team Corners HC is Home Team Corners ok and then HF is Home Teams Foul Committed, how many HF is how many fouls committed and away teams oh no sorry HY is Home Teams Yellow Card, HY is Home Teams Yellow Card and HR is Home Teams Red Cards team's red cards, alright.

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So, we have done that and summary, let us run the summary.

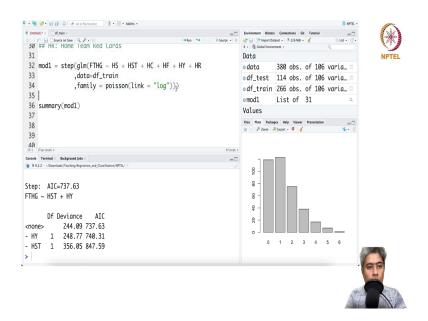
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And, so, let us see how it is. So, HST it says HST has a significant effect on the number of goals that you scored obviously, and then they are saying that home team number of yellow cards that you have seen has a negative impact rate does not have any effect ok probably there will be 0 in any way.

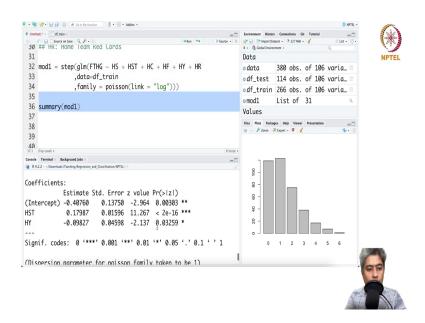
So, anyway so, this is an interesting thing, but the other things like HS how many shots you are taking does not going to help you out, but how many shots on target that is going to be a extremely important number of goals scored by the home team ok.

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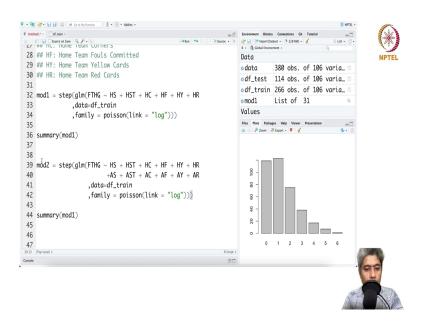
So, what we can do? We can also put a step function here.

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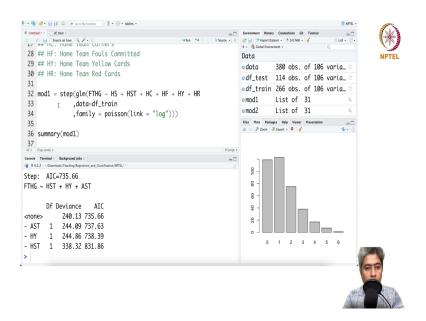
And, if you do that the simple model will be built by HST and a HY rest of the variables are being kind of dropped off.

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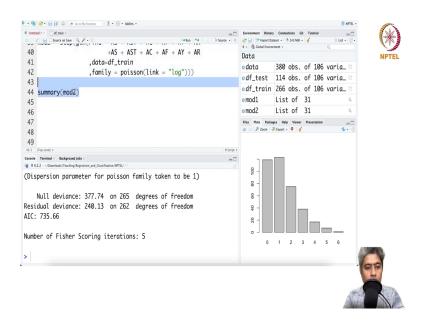
Now, I can build the same model similar models with the away teams goals also. So, that will be a second model, right maybe I will just along with these variables but we will only modeling the home teams goals only, away team how many shots they have taken, away team how many shots on time target on their target, away teams AC, AF, fouls committed, I think what was the HC is a home teams corner AY and AR, alright.

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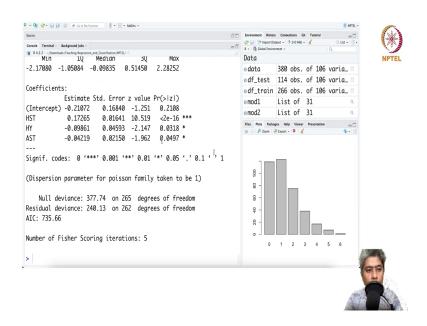
Now, if you do run step by selection.

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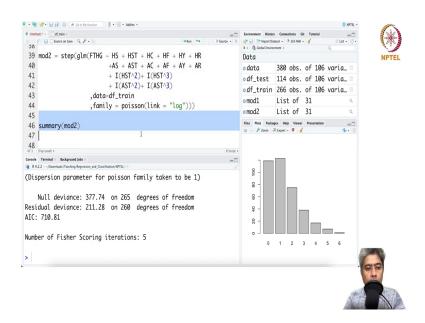
And, ask your model 2 to run ok.

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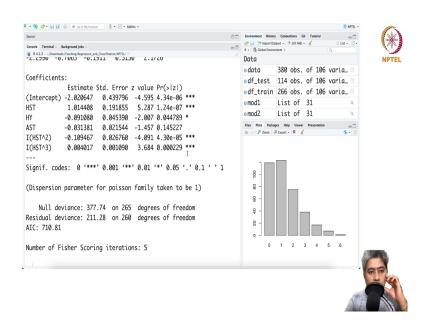
How many shots on target has a positive effect and how many shots on target by the away team has obviously, a negative effect, but still, it says a very strong effect. So, it might even happen that it has some kind of you know quadratic or some kind of non-linear effect.

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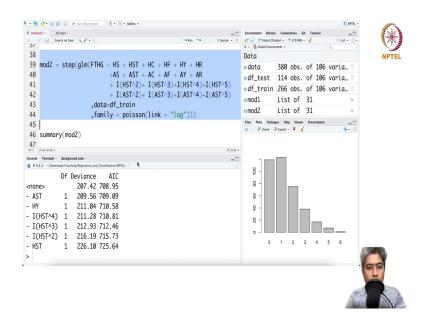
So, in case it has some we would like to have a square maybe cube we do not know and then maybe I into AST square effect square effect and I AST cubic effect. Let me just run this with.

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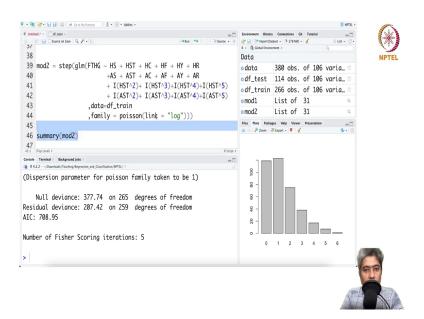
And, then if we just run it this is interesting this HST with even has a square and quadratic effect as well.

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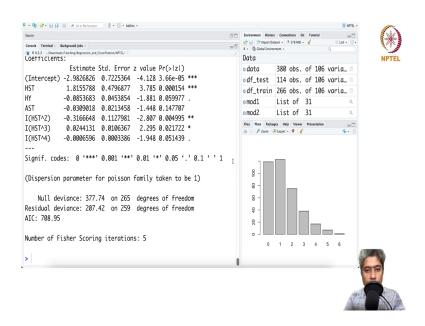


So, this is really very interesting that I am getting I would even want mine to put a few more engineering effect just T to the power 4 IHST to the power 5 ok. This is AST, this is AST.

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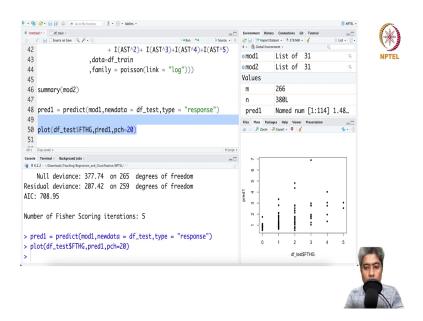


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Now, if I run it and if I just this see this ok fifth power does not have any effect, but up to fourth power home team shots on target has a very significant effect. So, this is a very interesting phenomena that we just found. In fact, you can try few more engineering things, but I am just stopping here for now.

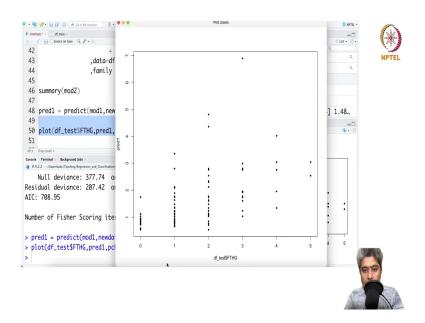
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And, what do you want? I want to predict the number of goals scored by the home team and number of goals scored by the home team say predict1 from the model1 we would like to predict from the model1 and new data equal to df test df test and type equal to you have to say response. So, this is predict, these are the predicted values.

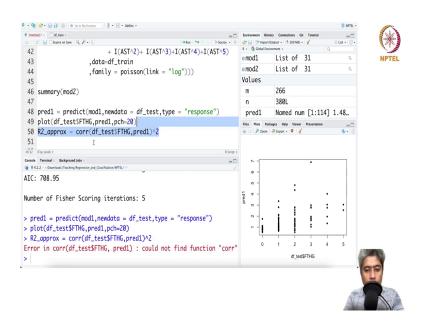
And, now what I have to just do? I want to do I want to just plot the from the df test dollar home team score actually the test data set how many goals scored by the full time home teams goal yeah FTHG and the predicted values if I just plot them pch is equal to 20.

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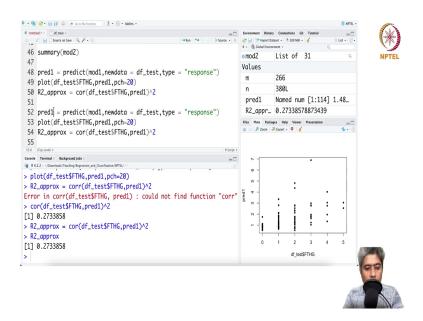
So, we see that so, on the x-axis this is the actual number of goals whereas, these are the predicted number of goals. So, there is some kind of you can do predict to an extent not great, but you can do that.

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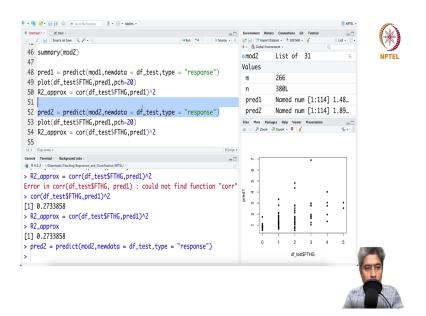
So, I can compute R square approximately by just taking the correlation between the two and then square them up, then square them up.

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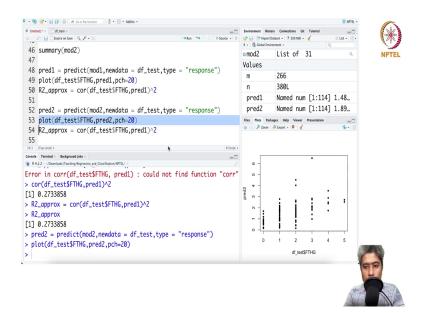
Yeah. So, we can see this is not very strong R square, but let us try the other model.

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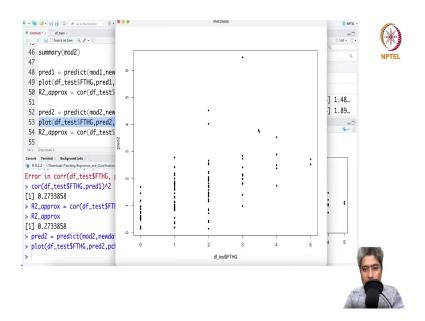


So, predict2 mod 2 model 2 and if you predict the second model.

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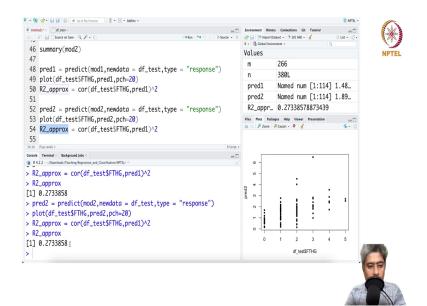


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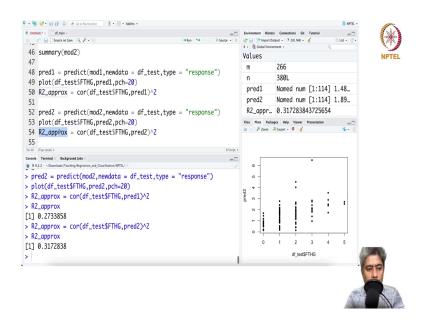


Second model is slightly maybe better in terms of its prediction on the higher cases.

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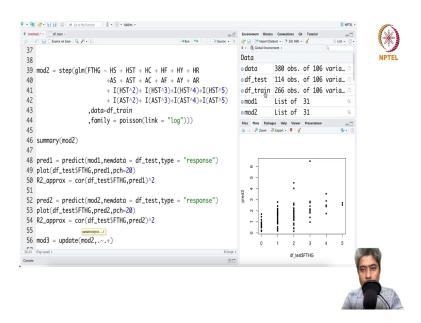


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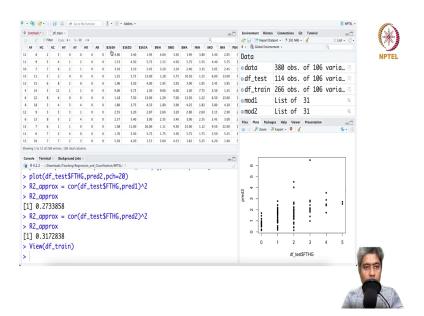
And, then it is actually pred 2. So, now, it is about 4 point increase that we are seeing in the second cases. Now, if we consider this second model as sort of a base model, then we want to see if the any of these baiting odds has any predictive power or not.

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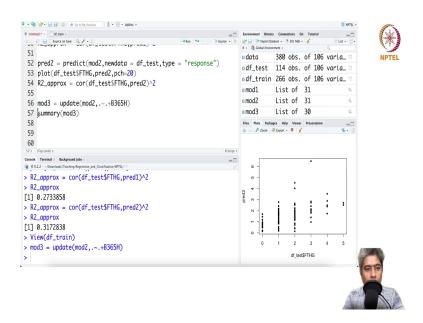


So, what I am going to do I am going to develop a third model mod3 which is essentially update the model2 where I will do just add a few more variable.

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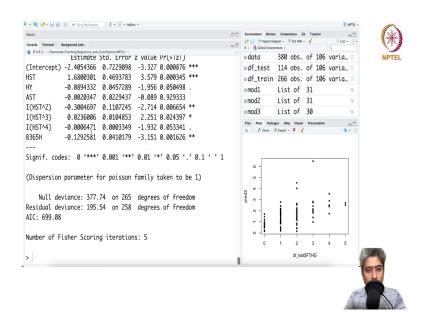


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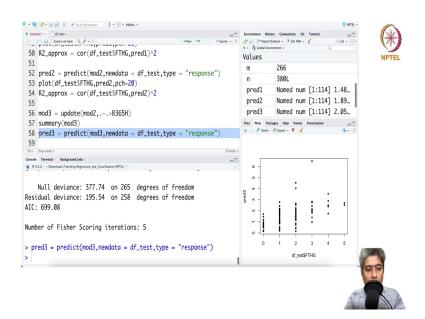
So, I will just go and say B365H. Am I will I be B365H if I do that can I get a better model? So, summary. So, fit the model I am saying basically in the update; update is a built-in function in R. You can fit the same model whatever the model second model you have here along with that you take another predictor B365H on the same data set and everything. Now, if you fit a summary with say mod 3.

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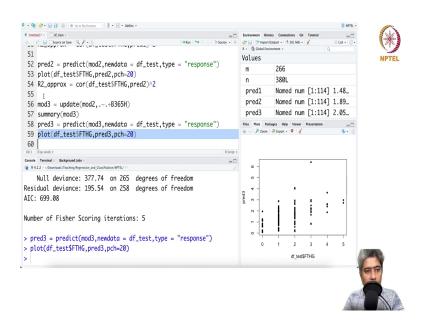
And, this B365H has a predictive power as its significant looks like it does have a significant effect on the number of goals its course. So, what it does is then can we predict from this.

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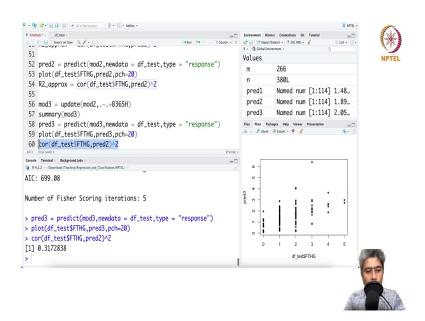
And, let us do that and take the second model and do the third prediction and if we do that.

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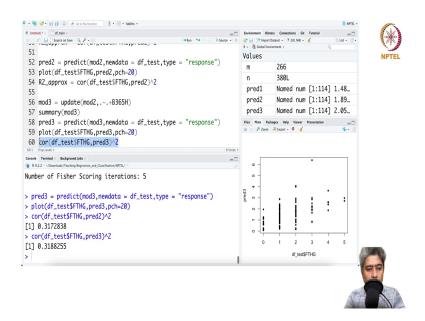
And, then what is the; what is the plot? How does it improve significantly in the out of the sample.

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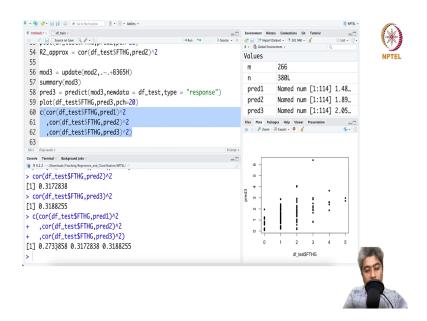
So, maybe a little we do not know, let us compute the correlations let it compute the correlations. So, it is 3 1 almost same.

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Sorry I have forgot to update the third prediction here. So, a little bit a little bit. So, we can what we can do we can just take the first three prediction in the in a vector.

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And, this is the predict 1, this is predict 2 and this is predict 3 and we can just. So, this is the first model 27 percent approximately 27 percent accuracy that we are seeing, this is the second model 31.7 and the third model with bait 365 we are getting 31.8 percent predictive accuracy in terms of you know these models are. It is not very great, but at the same time this model this shows that sometimes your predictive model it has some predictive power which you cannot ignore, but at the same time it is not great.

So, there are a lot of rooms to improve. I would recommend why do not you try yourself that I will share this code on the NPTEL platform, but at the same time I will highly encourage you that you should try this try yourself and you know and tell me what is your what predictive out of the sample predictive accuracy this is my out of the sample predictive accuracy.

Not good, very bad actually. I would not say actually very bad because you know these are very difficult problem and it is a predictive accuracy in the out of the sample you cannot ignore it is not like 0 or 5 percent or 10 percent, it is like 30 percent 32 percent not bad, but you can improve a lot there is a lot of room to improve. So, why do not you try yourself? There are lots of variables I think 100 plus variables are there try yourself and maybe you can push it to 60, 70 or 80 percent, why not?

So, try yourself and. So, we will and write me in the YouTube videos link or you just e-mail me and what is an what is your accuracy you got in out of the sample and what model works for you the best.

Thank you very much. See you in the next video, next lecture.