A Comparison of Covariate-based Predictition Methods for FIFA World Cups

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(joint work with J. Abedieh, C. Ley, A. Mayr, T. Kneib, G. Schauberger, G. Tutz & H. Van Eetvelde)

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technische universität dortmund

Who will celebrate?

Sources: youtube.com,EMAJ Magazine,youfrisky.com,Bailiwick Express

Who will cry?

Sources: youtube.com,pinterest,BBC,Daily Mail

Theoretical Background

Part I: Regression-based Methods

Model for international soccer tournaments

$$y_{ijk}|\boldsymbol{x}_{ik}, \boldsymbol{x}_{jk} \sim Pois(\lambda_{ijk}) \quad i, j \in \{1, \ldots, n\}, \, i \neq j$$

$$\lambda_{ijk} = \exp\left(\beta_0 + (\boldsymbol{x}_{ik} - \boldsymbol{x}_{jk})^\top \boldsymbol{\beta}\right)$$

n: Number of teams

y_{ijk}: Number of goals scored by team i against opponent j at tournament k

$\boldsymbol{x}_{ik}$, $\boldsymbol{x}_{jk}$: Covariate vectors of team i and opponent j varying over tournaments

$\boldsymbol{\beta}$: Parameter vector of covariate effects

Regularized estimation

Maximize penalized log-likelihood

$$l_p(\beta_0, \boldsymbol{\beta}) \quad = \quad l(\beta_0, \boldsymbol{\beta}) - \lambda J(\boldsymbol{\beta})$$

Regularized estimation

Maximize penalized log-likelihood

$$
\begin{aligned}
l_p(\beta_0, \boldsymbol{\beta}) &= l(\beta_0, \boldsymbol{\beta}) - \lambda J(\boldsymbol{\beta}) \\
&= l(\beta_0, \boldsymbol{\beta}) - \lambda \sum_{i=1}^{p} |\beta_i|,
\end{aligned}
$$

with lasso penalty term (Tibshirani, 1996):

$$
J(\boldsymbol{\beta}) = \sum_{i=1}^{p} |\beta_i|.
$$

The model can be estimated with the `R`-package `glmnet` (Friedman et al., 2010).

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Versions used for: EURO 2012 (Groll and Abedieh, 2013); World Cup 2014 (Groll et al., 2015); EURO 2016 (Groll et al., 2018)

Part II: Ranking Methods

Independent Poisson ranking model

$$
\begin{aligned}
Y_{ijm} &\sim Pois(\lambda_{ijm})\,,\\
\lambda_{ijm} &= \exp\Big(\beta_0 + (r_i - r_j) + h \cdot \mathbb{I}(\text{team } i \text{ playing at home})\Big)
\end{aligned}
$$

n: Number of teams

M: Number of matches

y_{ijm}: Number of goals scored by team i against opponent j in match m

r_i, r_j: strengths / ability parameters of team i and team j

h: home effect; added if team i plays at home

Independent Poisson ranking model

Likelihood function:

$$L = \prod_{m=1}^{M} \left(\frac{\lambda_{ijm}^{y_{ijm}}}{y_{ijm}!} \exp(-\lambda_{ijm}) \cdot \frac{\lambda_{jim}^{y_{jim}}}{y_{jim}!} \exp(-\lambda_{jim}) \right)^{w_{type,m} \cdot w_{time,m}} ,$$

with weights

$$w_{time,m}(t_m) = \left(\frac{1}{2}\right)^{\frac{t_m}{\text{Half period}}}$$

and

$$w_{type,m} \in \{1, 2, 3, 4\} \qquad \text{(depending on type of match)} .$$

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Different extensions, for example, **bivariate Poisson models**. Ley et al. (2018) show that bivariate Poisson with Half Period of 3 years is best for prediction.

Part III: Random Forests

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- **principle**: aggregation of (large) number of **classification / regression trees**

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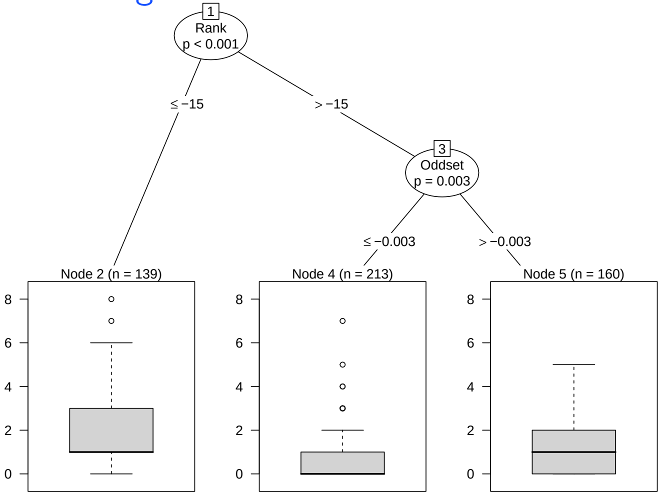
- visualized in dendrogram

Dendrogram of regression tree



Exemplary regression tree for FIFA World Cup 2002 – 2014 data using the function `ctree` from the `R`-package `party` (Hothorn et al., 2006). **Response**: *Number of goals*; **predictors**: only *FIFA Rank and Oddset* are used.

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- by de-correlating and combining many trees $\Longrightarrow$ predictions with **low bias and reduced variance**

Random Forests for Soccer

- response: metric variable *Number of Goals*
- predefined number of trees B (e.g., $B = 5000$) is fitted based on (bootstrap samples of) the training data
- prediction of new observation: covariate values are dropped down each of the regression trees, resulting in B predictions $\Longrightarrow$ average
- use predicted expected value as event rate $\hat{\lambda}$ of a Poisson distribution $Po(\lambda)$

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- 2 slightly different variants:
  1) classical RF algorithm proposed by Breiman (2001) from the `R`-package `ranger` (Wright and Ziegler, 2017)
  2) RFs based conditional inference trees: `cforest` from the `party` package (Hothorn et al., 2006)

Application to FIFA World Cups

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Data basis: Word Cups 2002–2014

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All variables are incorporated as differences between the team whose goals are considered and its opponent!

Extract of the design matrix

FRA	0:0	URU
URU	1:2	DEN

Team	Age	Rank	Oddset	...
France	28.3	1	0.149	...
Uruguay	25.3	24	0.009	...
Denmark	27.4	20	0.012	...
⋮	⋮	⋮	⋮	⋱

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Goals	Team	Opponent	Age	Rank	Oddset	...
0	France	Uruguay	3.00	-23	0.140	...
0	Uruguay	France	-3.00	23	-0.140	...
1	Uruguay	Denmark	-2.10	4	-0.003	...
2	Denmark	Uruguay	2.10	-4	0.003	...
⋮	⋮	⋮	⋮	⋮	⋮	⋱

Comparison of predictive performance: WC 2002-2014 data

1. Form a training data set containing 3 out of 4 World Cups.
2. Fit each of the methods to the training data.
3. Predict the left-out World Cup using each of the prediction methods.
4. Iterate steps 1-3 such that each World Cup is once the left-out one.
5. Compare predicted and real outcomes for all prediction methods.

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We combine both the random forest and the LASSO with the ability estimates from the ranking method!

Prediction of match outcomes

- true ordinal match outcomes: $\tilde{y}_1, \ldots, \tilde{y}_N$ with $\tilde{y}_i \in \{1, 2, 3\}$, for all matches N from the 4 World Cups.

- predicted probabilities $\hat{\pi}_{1i}, \hat{\pi}_{2i}, \hat{\pi}_{3i}, \;\; i = 1, \ldots, N$,

- Let G_{1i} and G_{2i} denote the goals scored by 2 competing teams in match i

  $\Longrightarrow$ compute $\hat{\pi}_{1i} = P(G_{1i} > G_{2i}), \hat{\pi}_{2i} = P(G_{1i} = G_{2i})$ and $\hat{\pi}_{3i} = P(G_{1i} < G_{2i})$ based on the corresponding Poisson distributions $G_{1i} \sim Po(\hat{\lambda}_{1i})$ and $G_{2i} \sim Po(\hat{\lambda}_{2i})$ with estimates $\hat{\lambda}_{1i}$ and $\hat{\lambda}_{2i}$ (Skellam distribution)

- **benchmark**: **bookmakers** $\Longrightarrow$ compute the 3 quantities $\tilde{\pi}_{ri} = 1/\text{odds}_r$, $r \in \{1, 2, 3\}$, normalize with $c_i := \sum_{r=1}^{3} \tilde{\pi}_{ri}$ (adjust for bookmakers' margins)

  $\Longrightarrow$ estimated probabilities $\hat{\pi}_{ri} = \tilde{\pi}_{ri}/c_i$

Prediction of match outcomes

3 Performance measures:

(a) **multinomial *likelihood*** (probability of correct prediction): for single match defined as

$$\hat{\pi}_{1i}^{\delta_{1\tilde{y}_i}} \hat{\pi}_{2i}^{\delta_{2\tilde{y}_i}} \hat{\pi}_{3i}^{\delta_{3\tilde{y}_i}} ,$$

with δ_{ri} denoting Kronecker's delta

(b) **classification rate**: is match i correctly classified using the indicator function

$$\mathbb{I}(\tilde{y}_i = \underset{r \in \{1,2,3\}}{\arg\max} \, (\hat{\pi}_{ri}))$$

(c) **rank probability score** (RPS; explicitly accounts for the ordinal structure):

$$\frac{1}{3-1} \sum_{r=1}^{3-1} \left(\sum_{l=1}^{r} \hat{\pi}_{li} - \delta_{l\tilde{y}_i} \right)^2$$

Prediction of match outcomes

	Likelihood	Class. Rate	RPS
Hybrid Random Forest	0.419	0.556	0.187
Random Forest	0.410	0.548	0.192
Ranking	0.415	0.532	0.190
Lasso	0.419	0.524	0.198
Hybrid Lasso	0.429	0.540	0.194
Bookmakers	0.425	0.524	0.188

Comparison of different prediction methods for ordinal outcome based on multinomial likelihood, classification rate and ranked probability score (RPS)

Prediction of exact numbers of goals

- let now y_{ijk}, for $i, j = 1, \ldots, n$ and $k \in \{2002, 2006, 2010, 2014\}$, denote the observed number of goals scored by team i against team j in tournament k
- $\hat{y}_{ijk}$ the corresponding predicted value
- 2 quadratic errors: $(y_{ijk} - \hat{y}_{ijk})^2$ and $((y_{ijk} - y_{jik}) - (\hat{y}_{ijk} - \hat{y}_{jik}))^2$

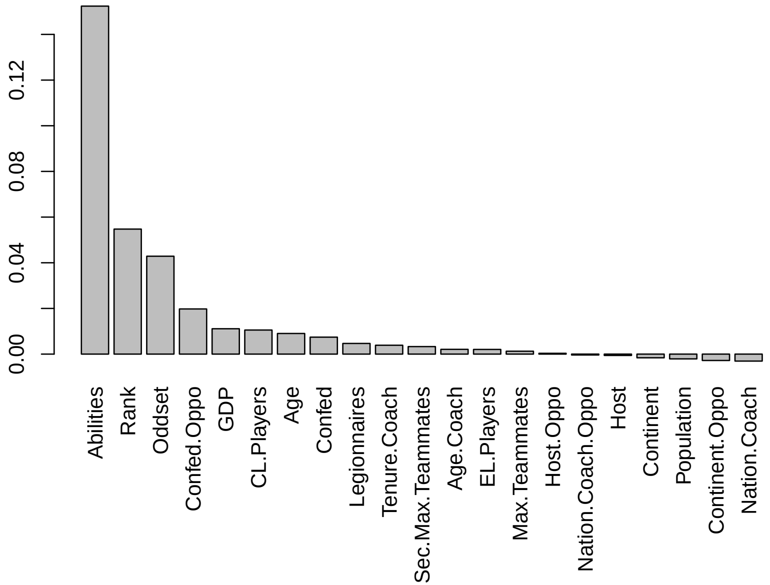
Prediction of exact numbers of goals

	Goal Difference	Goals
Hybrid Random Forest	2.473	1.296
Random Forest	2.543	1.330
Ranking	2.560	1.349
Lasso	2.835	1.421
Hybrid Lasso	2.809	1.427

Comparison of different prediction methods for the exact number of goals and the goal difference based on MSE

Prediction of FIFA World Cup 2018

Variable importance



Winning probabilities

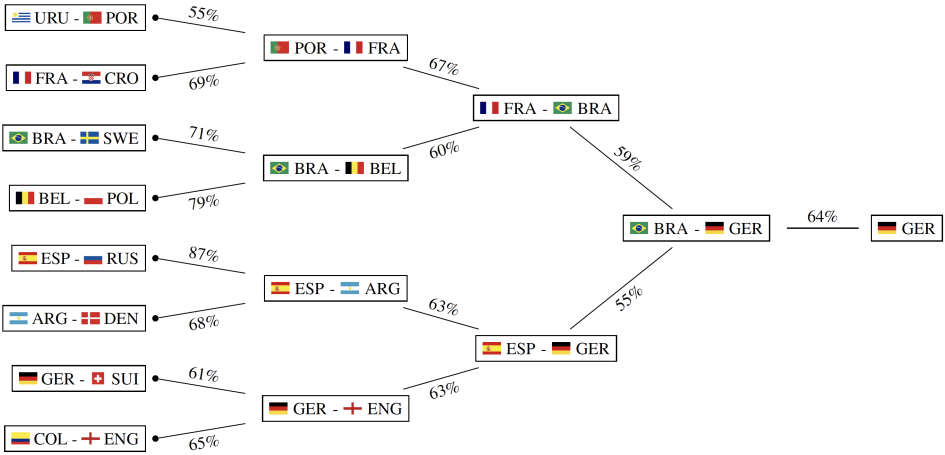
			Round of 16	Quarter finals	Semi finals	Final	World Champion	Oddset
1.		ESP	88.4	73.1	47.9	28.9	17.8	11.8
2.		GER	86.5	58.0	39.8	26.3	17.1	15.0
3.		BRA	83.5	51.6	34.1	21.9	12.3	15.0
4.		FRA	85.5	56.1	36.9	20.8	11.2	11.8
5.		BEL	86.3	64.5	35.7	20.4	10.4	8.3
6.		ARG	81.6	50.5	29.8	15.2	7.3	8.3
7.		ENG	79.8	57.0	29.8	15.6	7.1	4.6
8.		POR	67.5	46.1	19.8	7.3	2.5	3.8
9.		CRO	65.9	30.8	15.6	6.0	2.2	3.0
10.		SUI	58.9	30.6	13.1	5.6	2.2	1.0
11.		COL	79.2	33.1	14.0	5.7	2.1	1.8
12.		DEN	59.0	26.1	12.4	4.8	1.7	1.1
⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮	⋮

Most probable group stage

Group A 28.7%	Group B 38.5%	Group C 31.5%	Group D 30.7%
1. URU	1. ESP	1. FRA	1. ARG
2. RUS	2. POR	2. DEN	2. CRO
KSA	MOR	AUS	ICE
EGY	IRN	PER	NGA

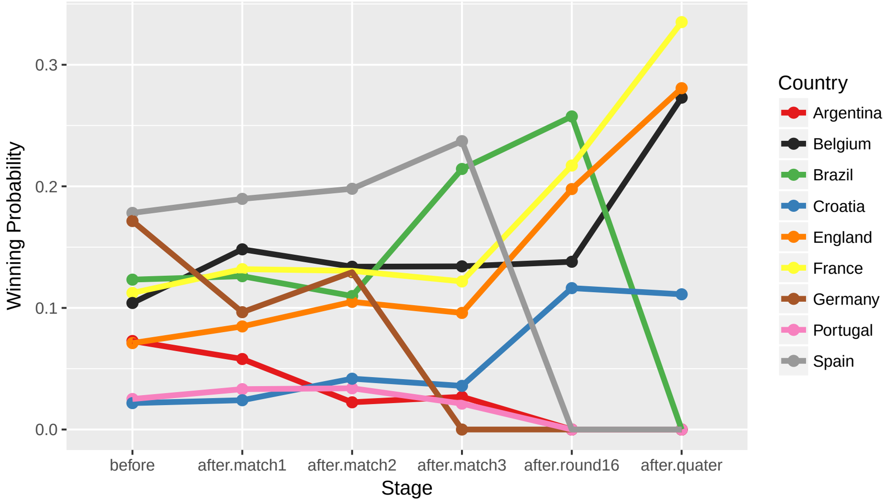
Group E 29.0%	Group F 29.9%	Group G 38.1%	Group H 26.5%
1. BRA	1. GER	1. BEL	1. COL
2. SUI	2. SWE	2. ENG	2. POL
CRC	MEX	PAN	SEN
SRB	KOR	TUN	JPN

Most probable knockout stage



Winning probabilities over time

Time course of the winning probabilities for the nine (originally) favored teams:



Performance I

	Likelihood	Class. Rate	RPS
Hybrid Random Forest	0.440	0.609	0.188
Random Forest	0.433	0.609	0.191
Lasso	0.424	0.547	0.207
Hybrid Lasso	0.434	0.609	0.201
Ranking	0.423	0.578	0.197
Bookmakers	0.438	0.562	0.194

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	Goal Difference	Goals
Hybrid Random Forest	1.181	2.113
Random Forest	1.209	2.177
Lasso	1.216	2.333
Hybrid Lasso	1.187	2.270
Ranking	1.253	2.171

Performance II

Final standing in forecast competition fifaexperts.com (> 500 participants):

Submit your forecasts | Check your results | **Scoreboard** | Your league

1. Esportes em Números: 4650 points
2. Andreas Groll: 4644 points
3. Danilo Lopes: 4634 points
4. Natanael Prata: 4634 points
5. Chance de Gol: 4611 points
6. Wilson Chaves: 4597 points
7. Sigma Benedek: 4589 points
8. Márcio Diniz: 4587 points
9. Francesco Beatrice: 4574 points
10. Alun Owen: 4565 points
11. Tolstói Tói: 4558 points
12. Magne Aldrin: 4557 points

Performance III

Final standing in forecast competition Kicktipp (with colleagues):

Gesamtübersicht

Spieltagspunkte ▼

		Spieltage													
Pos	Name	1	2	3	4	5	6	7	Ac	Vi	Ha	Fi	B	S	G
1	stats_model	14	13	14	9	12	10	19	13	7	4	4	28	2,50	147
2	Hendrik	20	14	9	9	11	5	8	12	9	4	0	28	1,83	129
3	Katharina	12	11	9	10	15	10	11	16	7	3	2	20	1,50	126
4	Katrin	12	14	8	6	12	4	15	18	7	4	2	24	0,83	126
5	Lukas	10	12	9	6	9	6	4	15	7	3	6	32	1,00	119
6	Jona	10	9	6	10	9	6	11	12	8	6	7	24	1,00	118
7	Hilsi	16	8	7	7	10	2	6	14	9	7	2	24	1,50	112
8	Borussenengel	13	10	10	11	14	2	5	14	5	4	2	16	1,00	106

Performance IV

Final standing in WC-forecast competition from Prof. Claus Ekstrøm :

	log.loss
Groll, Ley, Schauberger, VanEetvelde	-11.69
Ekstrom (Skellam)	-11.72
Ekstrom (ELO)	-13.48
Random guessing	-14.56

And the winner is the prediction by **Groll, Ley, Schauberger, VanEetvelde** (although not by much). Well done! Time to prepare the prediction algorithms for the next tournament - and hopefully we can get more people to participate.

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Regarded models & predictive performance:

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- Performance: Germany & Spain already dropped out; **but**: very good performance **on average**
- Conclusion: single match outcome / tournament winner almost impossible to predict, but in general very adequate model

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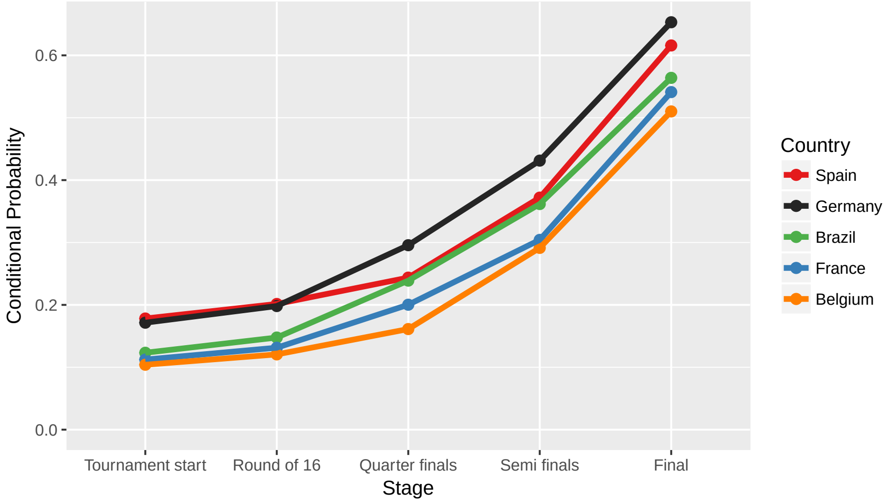
Sources: Forbes, JewishNews.com

Thank you for your attention!

(Working paper on arXiv: https://arxiv.org/pdf/1806.03208.pdf)

Conditional winning probabilities

Winning probabilities conditional on reaching the single stages of the tournament for the five favored teams:



Winning probabilities after group stage

			Quarter finals	Semi finals	Final	World Champion
1.		ESP	88.2	61.1	42.2	23.7
2.		BRA	79.9	51.2	35.6	21.4
3.		BEL	85.1	40.9	24.1	13.4
4.		FRA	63.4	43.6	22.1	12.2
5.		ENG	71.6	45.4	20.1	9.6
6.		SUI	60.6	24.1	9.7	3.6
7.		CRO	56.1	20.8	10.2	3.6
8.		ARG	36.6	21.6	7.0	2.7
9.		DEN	43.9	15.2	6.8	2.4
10.		POR	55.1	19.0	5.5	2.1
11.		COL	28.4	15.9	5.2	1.8
12.		SWE	39.4	14.7	5.1	1.5
13.		URU	44.9	15.8	4.0	1.4
14.		MEX	20.1	4.7	1.2	0.3
15.		RUS	11.8	2.8	0.7	0.1
16.		JPN	14.9	3.1	0.6	0.1