A New Look at an Old xG

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Introduction

xG stands for Expected Goals

Refers to weighting shots by probability they are goals

In statistics, expected Values of 0's and 1's are probabilities

Introduction

 An Expected Goals Model for Evaluating NHL Teams and Players by Brian Macdonald

- An Expected Goals Model for Evaluating NHL Teams and Players by Brian Macdonald
- Evaluating NHL Goalies, Skaters, and Teams Using Weighted Shots by Brian Macdonald, Craig Lennon, Rodney Sturdivant

Some Details for the Math/Stat Folks

- Response = NP_k , here k = 20
- Covariates/Predictors= Yes
- Model form = Linear
- ► Link function = Identity
- Estimation (OLS, Lasso, Ridge) = Ridge

Implement using

```
NP_k = P(Goal \text{ for Home team in next } k \text{ secs after event})
-P(Goal for Away team in next k \text{ secs after even})
= xG_{HOME}-xG_{AWAY}
```

Exceptions: SHOT and PENL SHOT value = xG + P(Goal in k seconds after the shot)

PENL value = PP score rate per min \times length of penalty

Been using k=20

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Introductio

NP_{20} for THoR

| Event | Shot Type | Location | NP20 |
|---------------------|---------------|----------|---------|
| | (if relevant) | | |
| SHOT | Backhand | Off | 0.1348 |
| SHOT | Wrist | Off | 0.1096 |
| SHOT | Slap | Off | 0.0697 |
| TURN (to Home Team) | | Off | 0.0362 |
| FAC | | Off | 0.0167 |
| MISS | Wrist | Off | 0.0159 |
| HIT (by Home) | | Off | 0.0039 |
| FAC | | Neu | 0.0026 |
| HIT (by Home) | | Neu | -0.0008 |
| TURN (to Home Team) | | Neu | 0.0264 |
| FAC | | Def | 0.0005 |
| HIT (by Home) | | Def | -0.0060 |

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Introduction

Terms in model:

- ► Home Ice
- ▶ Rink Effect
- Zone Start
- Score Effect
- Home Players
- Away Players
- ▶ PP, PK & interactions

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Introduction

Probability of Winning Given Out ___ Your Opponent Data from 2009 to 2013

| Conditions | THoR* | Corsi | Fenwick | Shots |
|--------------|-------|-------|---------|-------|
| 5v5 | 0.519 | 0.530 | 0.461 | 0.406 |
| 5v5 within 2 | 0.537 | 0.568 | 0.520 | 0.452 |
| 5v5 within 1 | 0.573 | 0.591 | 0.580 | 0.493 |
| 5v5 tied | 0.589 | 0.607 | 0.620 | 0.538 |

^{*} Note that THoR uses additional information on RHS of model

Introduction

Year to Year Corr Player Ratings from 2009 to 2014 Seasons

| Model | 1 Yr | 2 Yr | 3 Yr |
|-------------------------------|------|------|------|
| Even Strength | | | |
| Adj Corsi | 0.28 | 0.26 | 0.27 |
| Adj Fenwick | 0.47 | 0.41 | 0.41 |
| THoR | 0.49 | 0.48 | 0.48 |
| Even Strength & Special Teams | | | |
| Adj Corsi | 0.33 | 0.32 | 0.28 |
| Adj Fenwick | 0.47 | 0.41 | 0.41 |
| THoR | 0.80 | 0.76 | 0.77 |

Using THoR Framework with Corsi and Fenwick as 1,-1 response

Model parameters/terms give ratings which are the value contributed by that player accounting for teammates, opponents, score effects, etc.

E.g THoR-si, average effect of a zone start on CORSI at even strength is about 3.57%

E.g THoR-wick, average effect of E. Karlsson (1D) on FENWICK is about 2.77%

E.g. THoR, effect of home ice is about 0.31 goals

NHL Seasons 2013/14, 2014/15, 2015/16 (through 1/10/16)

Even Strength & Special Teams (PP, PK)

Total Plays: 768,597 Total Corsi's: 332,790 Total Fenwick's: 247,839

> 1800 players, approx 3 GB of data

about 5 hours run-time implementation in Python using sparse matrices (Jake Hurlbut) with $1\ \mathsf{TB}\ \mathsf{RAM}$

Introduction

THoR-si:

J Thornton, P Bergeron, C Kunitz, D Backes, R Getzlaf, S Crosby, G Landeskog, A Ovechkin, A Kopitar, L Eriksson

THoR-wick:

J Thornton, P Bergeron, A Ovechkin, E Staal, C Kunitz, A Kopitar, J Toews, J Staal, J Voracek, J Jagr

THoR:

J Voracek, J Pavelski, C Kunitz, P Kane, J Thornton, B Wheeler, T Toffoli, J Toews, V Tarasenko, A Ovechkin

None of these include SH%

Top 10 Defencemen Total Value 2013-16

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Introduction

THoR-si:

J Boychuk, E Karlsson, S Weber, C Tanev, R Mcdonagh, N Hjalmarsson, M Giordano, M-E Vlasic, B Jackman, M Niskanen

THoR-wick:

E Karlsson, P.K. Subban, M Giordano, M-E Vlasic, A Stralman, J Muzzin, J Demers, A Goligoski, M Niskanen, D Keith

THoR:

T Barrie, O Ekman-Larsson, H Lindholm, P.K. Subban, R Suter, M Niskanen, M Giordano, J Demers, R Ellis, E Johnson

None of these include SH%

Thank You

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