

Horse Racing Prediction Using Artificial Neural Networks

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Abstract: - Artificial Neural Networks (ANNs) have been applied to predict many complex problems. In this paper ANNs are applied to horse racing prediction. We employed Back-Propagation, Back-Propagation with Momentum, Quasi-Newton, Levenberg-Marquardt and Conjugate Gradient Descent learning algorithms for real horse racing data and the performances of five supervised NN algorithms were analyzed. Data collected from AQUEDUCT Race Track in NY, include 100 actual races from 1 January to 29 January 2010. The experimental results demonstrate that NNs are appropriate methods in horse racing prediction context. Results show that BP algorithm performs slightly better than other algorithms but it needs a longer training time and more parameter selection. Furthermore, LM algorithm is the fastest.

Key-Words: - Artificial Neural Networks, Time Series Analysis, Horse Racing Prediction, Learning Algorithms, Back-Propagation

1 Introduction

Artificial Neural Networks (ANN) were inspired from brain modeling studies. Implementations in a number of application fields have been presented ample rewards in terms of efficiency and ability to solve complex problems. Some classes of applications that ANNs have been applied to include classification, pattern matching, pattern completion, optimization, control, data mining and time series modeling [1]. Time series analysis is used for many applications such as predictions [2].

Prediction is making claims about something that will happen, often based on information from past and from current state. One possible way for predicting future events is finding approximations, for example regression of a predicted variable on other events that is then extrapolated to the future. But finding such approximation can be difficult, too [3]. Also, the relationship chosen for regression tends to be linear. The other difficulty with regression is that, the regression equation applies across the entire span of input space [4]. So, we use NN for prediction, a general method of prediction which avoids these difficulties.

ANNs have been employed to predict weather forecasting, traveling time, stock market and etc. Also, ANNs have been applied in predicting game results, such as soccer, basketball, animal racing, etc.

Some works were done in predicting animal racings. Chen *et al* [5] investigated greyhound racing, it was a

very similar environment to horse racing. In their research, they investigated the use of BPNN in predicting races. After that, Jannet Williams and Yan Li in [6] used BPNN to predict horse racing by a network with one hidden layer. Nowadays, horse racing software products, such as Brain Maker, are very popular [7].

In this paper, ANNs have been applied to predict the horse racing in AQUEDUCT Race Track, USA, and acceptable predictions were made. ANN has been used for each horse to predict the finishing time of each horse participating in a race. The best architecture of NN has been investigated by trial and error and different architectures have been compared according to MSE (Mean Squared Error) measure of ten times of running NN for each horse. Therefore, the best architecture is the one which has the minimum MSE measure.

The rest of the paper is organized as follows: The structure of NN and its training algorithms are presented in Section 2. In Section 3 we briefly presented the concept of prediction and some common methods for prediction. Experimental results are presented in Section 4. Finally the paper is concluded in Section 5.

2 Artificial Neural Networks

The brain consists of a large number of highly connected elements called neurons. These neurons have three principal components: the dendrites, the cell body and the axon.

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Table of Contents Horse Racing Prediction Using Artificial Neural Networks

1. Understanding the eBook Horse Racing Prediction Using Artificial Neural Networks
 - The Rise of Digital Reading Horse Racing Prediction Using Artificial Neural Networks
 - Advantages of eBooks Over Traditional Books
2. Identifying Horse Racing Prediction Using Artificial Neural Networks
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Horse Racing Prediction Using Artificial Neural Networks
 - User-Friendly Interface
4. Exploring eBook Recommendations from Horse Racing Prediction Using Artificial Neural Networks
 - Personalized Recommendations
 - Horse Racing Prediction Using Artificial Neural Networks User Reviews and Ratings

- Horse Racing Prediction Using Artificial Neural Networks and Bestseller Lists
- 5. Accessing Horse Racing Prediction Using Artificial Neural Networks Free and Paid eBooks
 - Horse Racing Prediction Using Artificial Neural Networks Public Domain eBooks
 - Horse Racing Prediction Using Artificial Neural Networks eBook Subscription Services
 - Horse Racing Prediction Using Artificial Neural Networks Budget-Friendly Options
- 6. Navigating Horse Racing Prediction Using Artificial Neural Networks eBook Formats
 - ePub, PDF, MOBI, and More
 - Horse Racing Prediction Using Artificial Neural Networks Compatibility with Devices
 - Horse Racing Prediction Using Artificial Neural Networks Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Horse Racing Prediction Using Artificial Neural Networks
 - Highlighting and Note-Taking Horse Racing Prediction Using Artificial Neural Networks
 - Interactive Elements Horse Racing Prediction Using Artificial Neural Networks
- 8. Staying Engaged with Horse Racing Prediction Using Artificial Neural Networks
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Horse Racing Prediction Using Artificial Neural Networks
- 9. Balancing eBooks and Physical Books Horse Racing Prediction Using Artificial Neural Networks
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Horse Racing Prediction Using Artificial Neural Networks
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Horse Racing Prediction Using Artificial Neural Networks
 - Setting Reading Goals Horse Racing Prediction Using Artificial Neural Networks
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Horse Racing Prediction Using Artificial Neural Networks
 - Fact-Checking eBook Content of Horse Racing Prediction Using Artificial Neural Networks
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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