

Peer Review

Review of: "Accuracy Without Profit: A Statistical Evaluation of Machine Learning Profitability in the English Premier League"

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This is honestly one of the best gambling papers I've read. It completely destroys the idea that "picking winners" is enough to make money.

The 11% gap (calibration error) you found is the absolute killer. It proves that the models were "arrogant"—they were betting like they had a 60% edge when they only won 49% of the time.

This changes the entire perspective on betting:

The Trap: You can be right more often than you are wrong and still go broke. Your Random Forest model had the best accuracy (52.83%) yet lost the most money (-\$11,049).

The Reality: That 11% gap means the "smart" betting strategy (Kelly Criterion) actually accelerated bankruptcy because the model didn't know it was guessing.

It's a massive reality check: the house isn't just beating players on odds; it's exploiting their overconfidence.

Declarations

Potential competing interests: No potential competing interests to declare.