

Peer Review

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

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I enjoyed reading this paper; the question is interesting, and the overall methodology is sound. However, several points need attention.

First, the claim that the market fundamentally changed around 2015 is central, but it is currently supported mainly by visual inspection. A formal structural break test or another clear statistical test would make this argument much more convincing.

Second, the dataset should be cited and described more clearly in the main text (source, coverage, and any key preprocessing choices), rather than only referring to it as a “public dataset.”

Third, your own SHAP results suggest the models rely heavily on bookmaker odds relative to team statistics. This is an important finding and should be discussed more directly, since it affects how we interpret the results and what the study is truly testing.

Declarations

Potential competing interests: No potential competing interests to declare.