Project Part 3

```
set.seed(7000)
  library(readr)
  library(tidyverse)
-- Attaching core tidyverse packages ----- tidyverse 2.0.0 --
v dplyr 1.1.4 v purrr 1.0.2
v lubridate 1.9.3
                  v tidyr 1.3.0
-- Conflicts ----- tidyverse_conflicts() --
x dplyr::filter() masks stats::filter()
x dplyr::lag() masks stats::lag()
i Use the conflicted package (<a href="http://conflicted.r-lib.org/">http://conflicted.r-lib.org/</a>) to force all conflicts to become
  library(lme4)
Loading required package: Matrix
Attaching package: 'Matrix'
The following objects are masked from 'package:tidyr':
   expand, pack, unpack
  library(performance)
  library(ggplot2)
  library(ICC)
```

```
#df_baseball <- read_csv("https://www.dropbox.com/scl/fi/2bcvc8eabdinum2e3r9oj/statcast_pi
  load("df_baseball_clean.RData")
  set.seed(7000)
  baseball_sample <- df_baseball_clean[sample(nrow(df_baseball_clean), 1000), ] |> arrange(d
  head(baseball_sample)
# A tibble: 6 x 15
  type hit_distance_sc pitch_type dist_from_cen launch_angle launch_speed
  <fct>
                  <dbl> <fct>
                                            <dbl>
                                                          <dbl>
                                                                       <dbl>
                    397 SI
                                             2.47
                                                                       103
1 X
                                                             29
2 X
                                                             30
                    199 FF
                                             3.31
                                                                        63.9
                     78 SI
3 X
                                             2.64
                                                              4
                                                                        98.7
4 X
                    213 FF
                                             3.06
                                                             21
                                                                        72.6
5 X
                      2 SI
                                             2.42
                                                                        65.3
                                                            -53
6 X
                    336 CU
                                             2.49
                                                             40
                                                                        94.1
# i 9 more variables: game_type <fct>, batter <fct>, stand <fct>,
   plate_x <dbl>, plate_z <dbl>, dist_from_cen_gmc <dbl>,
   hit_distance_gmc <dbl>, launch_angle_gmc <dbl>, launch_speed_gmc <dbl>
```

Include the following modeling steps. This may not find the best model, but will be an opportunity for you to build a multilevel model in a coherent fashion. You should be using your cleaned data set with quantitative variables grand-mean centered.

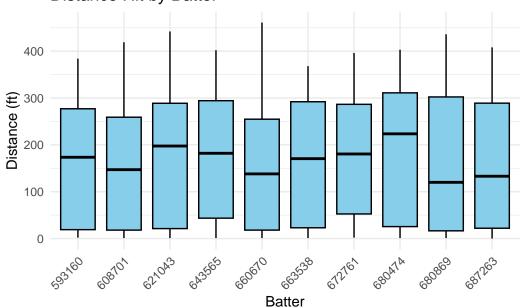
1. Include a graph exploring the variability in the response variable across the Level-2 units. Fit an ANOVA using OLS for your response variable and the Level 2 grouping variable (the Level 2 units). Does the variation in the response across the Level 2 units appear to be statistically significant?

```
balanced_sample <- df_baseball_clean |>
    group_by(batter) |>
    mutate(total_hits = n()) |>
    filter(total_hits >= 100)

set.seed(7000)
hits_over_100 <- df_baseball_clean |>
    group_by(batter) |>
    mutate(total_hits = n()) |>
    filter(total_hits >= 100) |>
```

```
ungroup()
  random_batters <- hits_over_100 |>
    distinct(batter) |>
    slice_sample(n = 100) \mid >
    pull(batter)
  final_data <- hits_over_100 |>
    filter(batter %in% random_batters) |>
    group_by(batter) |>
    slice_head(n = 100) |>
    ungroup()
  final_data |> distinct(batter) |> nrow() # Should return 100
[1] 100
  final_data |> group_by(batter) |> summarise(total_hits = n())
# A tibble: 100 x 2
  batter total_hits
  <fct>
              <int>
1 457759
                 100
                 100
2 516782
3 518595
                 100
4 521692
                 100
5 543257
                 100
6 543760
                 100
7 543877
                 100
8 545341
                 100
9 571745
                 100
10 572138
                 100
# i 90 more rows
  final_data <- final_data |>
    mutate(is_fastball = as.integer(pitch_type %in% c("SI", "FF", "CU", "FA")))
```

Distance Hit by Batter



```
model0 <- lm(hit_distance_sc ~ batter, data= final_data)
anova(model0)</pre>
```

Analysis of Variance Table

Response: hit_distance_sc

```
Df Sum Sq Mean Sq F value Pr(>F)
batter 99 4768384 48165 2.6984 < 2.2e-16 ***
Residuals 9900 176713984 17850
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Based on the results of an ANOVA fitting hit distance by batter, we have strong evidence that batter explains a significant amount of variation in hit distance (F = 2.6984, p < .0001). We will proceed with caution because we have a small F-value but a significant p-value.

2. Fit the "random intercepts only" (null) model. Interpret each of the estimated parameters in context. Interpret the intraclass correlation coefficient in context. Does the value of the ICC seem "substantial" to you? Report the likelihood, deviance, and AIC values for later comparison.

```
nullmodel <- lmer(hit_distance_sc ~ 1 + (1 | batter), data=final_data)</pre>
  summary(nullmodel)
Linear mixed model fit by REML ['lmerMod']
Formula: hit_distance_sc ~ 1 + (1 | batter)
   Data: final data
REML criterion at convergence: 126371.2
Scaled residuals:
                    Median
                                  3Q
                                          Max
-1.48876 -1.03538 -0.01705 0.88674 2.27881
Random effects:
 Groups
          Name
                      Variance Std.Dev.
                        303.2
                                 17.41
 batter
          (Intercept)
 Residual
                      17849.9 133.60
Number of obs: 10000, groups:
                               batter, 100
Fixed effects:
            Estimate Std. Error t value
(Intercept) 167.743
                          2.195
                                   76.43
```

Warning in ICC::ICCbare(y = final_data\$hit_distance_sc, x = final_data\$batter):
Missing levels of 'x' have been removed

[1] 0.0167

```
logLik(nullmodel)
```

'log Lik.' -63185.58 (df=3)

```
performance(nullmodel)
```

Indices of model performance

- \$ _0^2: \$ The batter to batter variance in average hit distance is 303.2.
- \$ ^2: \$ The variance in average hit distance for each batter is 17849.9.
- \$ _0: \$ The average hit distance across all batters is 167.743.

$$ICC: \frac{303.2}{303.2 + 17849.9} = 0.01670238$$

The correlation between two hits by the same batter is .015. 1.5% of the variation is explained by within batter variation in hit distance rather than between batters. This is not substantial. The log likelihood of the null model is -63185.58. The deviance is 133.604 feet. The AIC is 126400.

3. Add 1-3 Level 1 variables. Carry out a likelihood ratio test to compare this model to the model in step 2 (using ML, clearly explain how you find the chi-square value and df). Include details. Also report/compare the AIC values to the intercepts only model. Calculate a "proportion of variation explained" for this set of variables and interpret the results in context (be clear variation in what). Did the Level 2 variance decrease? What does the tell you? Remove (one at a time) any insignificant variables.

```
# dist by launch angle, pitch type, launch speed, random batter intercepts
model1 <- lmer(hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball + (1 |
summary(model1)</pre>
```

```
Linear mixed model fit by maximum likelihood ['lmerMod']
Formula: hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball +
    (1 | batter)
   Data: final_data
                   logLik deviance df.resid
     AIC
              BIC
119930.5 119973.8 -59959.3 119918.5
Scaled residuals:
             1Q Median
    Min
                             3Q
                                    Max
-3.3948 -0.7942 0.0329 0.8371 2.7293
Random effects:
 Groups
          Name
                      Variance Std.Dev.
                               7.10
 batter
          (Intercept)
                        50.42
 Residual
                      9411.47 97.01
Number of obs: 10000, groups: batter, 100
Fixed effects:
                  Estimate Std. Error t value
(Intercept)
                 168.23067
                             1.60621 104.738
                              0.03474 79.457
launch_angle_gmc 2.76021
launch_speed_gmc 2.72632
                              0.06698 40.706
is_fastball
                  -3.78555
                              1.96226 -1.929
Correlation of Fixed Effects:
            (Intr) lnch_n_ lnch_s_
lnch_ngl_gm -0.009
lnch_spd_gm 0.046 -0.145
is_fastball -0.663 0.009 -0.089
  anova(nullmodel, model1)
refitting model(s) with ML (instead of REML)
Data: final_data
Models:
nullmodel: hit_distance_sc ~ 1 + (1 | batter)
model1: hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball + (1 | batter)
                         BIC logLik deviance Chisq Df Pr(>Chisq)
         npar
            3 126381 126402 -63187
                                      126375
nullmodel
```

```
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
  performance(model1)
Model was not fitted with REML, however, `estimator = "REML"`. Set
  `estimator = "ML"` to obtain identical results as from `AIC()`.
# Indices of model performance
AIC
                              BIC | R2 (cond.) | R2 (marg.) |
                 AICc |
                                                                ICC |
                                                                        RMSE | Sigma
1.199e+05 | 1.199e+05 | 1.200e+05 |
                                         0.481 |
                                                      0.478 | 0.005 | 96.843 | 97.013
  # dist by launch angle, launch speed, random batter intercepts
  model2 <- lmer(hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + (1 | batter), data=</pre>
  # dist by launch angle, random batter intercepts
  model3 <- lmer(hit_distance_sc ~ launch_angle_gmc + (1 | batter), data=final_data, REML =</pre>
  anova(nullmodel, model3, model2, model1)
refitting model(s) with ML (instead of REML)
Data: final_data
Models:
nullmodel: hit_distance_sc ~ 1 + (1 | batter)
model3: hit_distance_sc ~ launch_angle_gmc + (1 | batter)
model2: hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + (1 | batter)
model1: hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball + (1 | batter)
          npar
                  AIC
                         BIC logLik deviance
                                                 Chisq Df Pr(>Chisq)
             3 126381 126402 -63187
nullmodel
                                      126375
model3
             4 121460 121489 -60726
                                      121452 4922.3127 1
model2
             5 119932 119968 -59961
                                    119922 1530.0115 1
                                                             < 2e-16 ***
model1
             6 119931 119974 -59959
                                     119919
                                                3.7194 1
                                                           0.05378 .
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

119919 6456 3 < 2.2e-16 ***

6 119931 119974 -59959

model1

```
# dist by launch angle, random pitch type intercepts, launch speed, random batter intercept
model4 <- lmer(hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + (1 | is_fastball) +
performance(model4)</pre>
```

```
Model was not fitted with REML, however, `estimator = "REML"`. Set `estimator = "ML"` to obtain identical results as from `AIC()`.
```

Indices of model performance

In model 1, we added our three level 1 variables of interest (launch speed, launch angles, and if its a fastball) and used a likelihood ratio test to compare. Using an anova to compare the null model and model 1, the likelihood test gave us a large chi-square test statistic of 6456 and a p-value less than 0.001. The likelihood test had 3 degrees of freedom, which is the difference in the number of parameters between the null model and model 1. The AIC of model 1 is 119931 which is less than the null model AIC of 126381. Model 1 also has a BIC of 119974 which is less than the null models BIC of 126402. Therefore there is strong evidence to conclude that model 1 with all the level 1 variables is a better fit for the data than the random intercepts null model.

The level 1 variables is_fastball, launch angle, and launch speed explain ($R^2 = 0.481$) 48.1% the variation in hit distance. Yes, the level 2 variance decreased from 303.2 (in null model) to 50.42 (in model 1).

We then created model 2 that includes launch speed, launch angle, and batter random intercepts. We also created model 3 which only includes launch angle and batter random intercepts. We then ran an anova of models 1, 2, and 3. We found that model 2, is a better fit of the data than model 3 and launch speed is a statistically significant predictor of hit distance (chi-square = 1530, p-value < 0.001). However, we found that model 1 was not significantly better fit of the data than model 2 and the variable is_fastball is not a statistically significant predictor of hit distance (chi-square = 3.7194, p-value = 0.05378).

4. Add 1-3 Level 2 variables. Carry out a likelihood ratio test to compare the models (using ML). Include details. Also report/compare the AIC values. Calculate a "proportion of variation explained" for each level and interpret the results in context. Remove (one at a time) any insignificant variables.

```
# dist by launch angle, pitch type, launch speed, stand, random batter intercepts
  model5 <- lmer(hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball + stand</pre>
  summary(model5)
Linear mixed model fit by maximum likelihood ['lmerMod']
Formula: hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball +
    stand + (1 | batter)
   Data: final_data
                   logLik deviance df.resid
     AIC
             BIC
119932.2 119982.7 -59959.1 119918.2
                                       9993
Scaled residuals:
            1Q Median
                                   Max
    Min
                            3Q
-3.4011 -0.7943 0.0342 0.8361 2.7325
Random effects:
 Groups
         Name
                     Variance Std.Dev.
          (Intercept) 49.75
 batter
                              7.053
 Residual
                     9411.66 97.014
Number of obs: 10000, groups: batter, 100
Fixed effects:
                 Estimate Std. Error t value
                            2.30277 73.427
(Intercept)
                169.08631
launch_angle_gmc 2.76003
                             0.03474 79.447
launch_speed_gmc 2.72657
                             0.06698 40.710
is_fastball
                 -3.77499
                           1.96230 -1.924
standR
                 -1.29265
                           2.49371 -0.518
Correlation of Fixed Effects:
            (Intr) lnch_n_ lnch_s_ is_fst
lnch_ngl_gm -0.016
lnch_spd_gm 0.037 -0.145
is_fastball -0.456 0.009 -0.089
           -0.717 0.013 -0.007 -0.009
  anova(model1, model5)
```

Data: final_data

```
performance (model5)
```

```
Model was not fitted with REML, however, `estimator = "REML"`. Set
  `estimator = "ML"` to obtain identical results as from `AIC()`.
```

Indices of model performance

Model 5 includes three level 1 variables and where the batter stands as level 2 variable. Model 5 has an AIC of 119932 which is barely larger than the AIC for model 1 which is 119931.

$$\frac{49.75}{49.75 + 9411.66} = 0.005258$$

Level 2 batter variance explains 0.5% of the total variance in distance hit.

$$\frac{9411.66}{49.75 + 9411.66} = 0.9947418$$

Level 1 hit variance explains 99.5% of the total variation in distance hit.

Since we only have one level 2 variable, the likelihood test for model 1 and model 5 produces a p-value of 0.6049 and a chi-square statistic of 0.2676 (df=1). This tells us that stand is not a statistically significant predictor of distance hit.

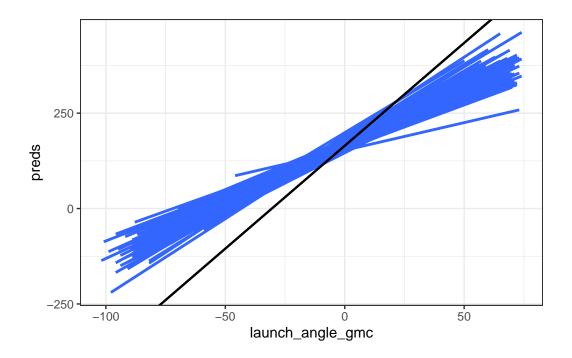
5. Consider random slopes for one Level 1 variable. (This could involve putting back in one of the variables that was removed earlier...) Include a graph illustrating variability in the estimated random slopes and discuss what you learn in context. Interpret the amount of group-to-group variation in these slopes in context. Once you have a model with at least one set of random slopes, compare this model to the model in step 4, is adding random slopes a significant improvement (REML, be clear how you are determining degrees of freedom)?

```
model6 <- lmer(hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc + stand</pre>
Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
Model failed to converge with max|grad| = 1.40873 (tol = 0.002, component 1)
Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, : Model is near
 - Rescale variables?
  summary(model6)
Linear mixed model fit by REML ['lmerMod']
Formula: hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc +
    stand + (1 + launch_angle_gmc | batter)
   Data: final_data
REML criterion at convergence: 119863.3
Scaled residuals:
             1Q Median
                            3Q
                                    Max
-3.6783 -0.7941 0.0190 0.8242 2.6793
Random effects:
                           Variance Std.Dev. Corr
 Groups
          Name
                             66.8888 8.1786
 batter
          (Intercept)
          launch_angle_gmc
                              0.1644 0.4054 0.67
                           9284.0320 96.3537
Number of obs: 10000, groups: batter, 100
Fixed effects:
                  Estimate Std. Error t value
                 168.82279
                             2.34374 72.031
(Intercept)
is_fastball
                 -3.74606
                             1.95575 -1.915
launch_angle_gmc 2.81219
                              0.05342 52.642
launch_speed_gmc 2.68660
                              0.06702 40.084
standR
                  -0.23179
                              2.49797 -0.093
Correlation of Fixed Effects:
           (Intr) is_fst lnch_n_ lnch_s_
is_fastball -0.446
lnch_ngl_gm 0.165 0.006
```

```
lnch_spd_gm 0.032 -0.089 -0.097
            -0.708 -0.009 0.014 -0.005
standR
optimizer (nloptwrap) convergence code: 0 (OK)
Model failed to converge with max|grad| = 1.40873 (tol = 0.002, component 1)
Model is nearly unidentifiable: very large eigenvalue
 - Rescale variables?
  tibble(anova(model5, model6))
refitting model(s) with ML (instead of REML)
# A tibble: 2 x 8
                    BIC logLik deviance Chisq
                                                   Df `Pr(>Chisq)`
   npar
            AIC
  <dbl>
                          <dbl>
                                    <dbl> <dbl> <dbl>
          <dbl>
                  <dbl>
                                                             <dbl>
      7 119932. 119983. -59959. 119918.
                                           NA
                                                   NA
                                                         NA
      9 119881. 119946. -59932. 119863.
                                           54.8
                                                    2
                                                          1.25e-12
  anova_table <- anova(model5, model6)</pre>
refitting model(s) with ML (instead of REML)
  # Convert ANOVA result to tibble
  anova_tibble <- tibble(</pre>
    Model = c("model5", "model6"),
    npar = anova_table$npar,
    AIC = anova_table$AIC,
    BIC = anova_table$BIC)
  anova_tibble
# A tibble: 2 x 4
  Model
          npar
                   AIC
                           BIC
  <chr> <dbl>
                 <dbl>
                          <dbl>
1 model5
             7 119932. 119983.
2 model6
             9 119881. 119946.
```

```
preds = predict(model6, newdata = final_data)
ggplot(final_data, aes(x = launch_angle_gmc , y = preds , group = batter)) +
geom_smooth(method = "lm", alpha = .5, se = FALSE) +
geom_abline(intercept = 165.80, slope = 2.86 + 2.53) +
geom_abline(intercept = 165.80 - 2.74, slope = 2.86 + 2.53) +
geom_abline(intercept = 165.80 + .23, slope = 2.86 + 2.53) +
geom_abline(intercept = 165.80 + .23 - 2.74, slope = 2.86 + 2.53) +
theme_bw()
```

`geom_smooth()` using formula = 'y ~ x'



The least amount of batter-to-batter variation in estimated launch angle slopes occurs at about -20 degrees.

```
anova(model5, model6)
```

refitting model(s) with ML (instead of REML)

Data: final_data

Models:

```
model5: hit_distance_sc ~ launch_angle_gmc + launch_speed_gmc + is_fastball + stand + (1 | b.
model6: hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc + stand + (1 + launch_speed_gmc + launch_speed_gmc + stand + (1 | b.
model6: hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc + stand + (1 + launch_speed_gm
```

Compared to model5 which we fit in part 4, based on the results of adding random slopes for grand mean centered launch angle this seemed to improve the model, as shown by Chisq = 97.79 and p < .0001. We have 2 df for this test because adding random slopes introduced a variance component for the random launch angle slopes, as well as the covariance between the random intercepts and the random launch angle slopes.

6. Add and interpret a cross-level interaction (you may have to use insignificant variables, focus on interpreting the interaction). Are you able to explain much of the slope variation you found in step 5? Is this a significantly better model?

```
model7 <- lmer(hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc + stand</pre>
Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
Model failed to converge with max|grad| = 0.0477848 (tol = 0.002, component 1)
Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, : Model is near
 - Rescale variables?
  summary (model7)
Linear mixed model fit by REML ['lmerMod']
Formula: hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc +
    stand + is_fastball * stand + (1 + launch_angle_gmc | batter)
   Data: final_data
REML criterion at convergence: 119852.4
Scaled residuals:
             1Q Median
                             30
                                    Max
                0.0254 0.8249
-3.6810 -0.7929
                                 2.6978
Random effects:
```

```
Groups
                                                                 Variance Std.Dev. Corr
                        Name
                        (Intercept)
  batter
                                                                      45.6858 6.7591
                        launch_angle_gmc
                                                                        0.1605 0.4006 0.71
                                                                 9292.0406 96.3952
  Residual
Number of obs: 10000, groups: batter, 100
Fixed effects:
                                                Estimate Std. Error t value
(Intercept)
                                             165.62408 2.67158 61.995
is_fastball
                                                  2.52614
                                                                            3.36215 0.751
launch_angle_gmc
                                                  2.81351 0.05303 53.051
launch_speed_gmc
                                                  2.68858 0.06696 40.154
                                                  4.59647 3.24414 1.417
standR
is_fastball:standR -9.40426 4.12214 -2.281
Correlation of Fixed Effects:
                             (Intr) is_fst lnch_n_ lnch_s_ standR
is_fastball -0.674
lnch_ngl_gm 0.126 0.003
lnch_spd_gm 0.022 -0.043 -0.098
                         -0.804 0.554 0.009
                                                                                    0.004
is_fstbll:R 0.549 -0.814 0.001 -0.011 -0.685
optimizer (nloptwrap) convergence code: 0 (OK)
Model failed to converge with max|grad| = 0.0477848 (tol = 0.002, component 1)
Model is nearly unidentifiable: very large eigenvalue
  - Rescale variables?
      anova (model6, model7)
refitting model(s) with ML (instead of REML)
Data: final_data
Models:
model6: hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc + stand + (1 + lau
model7: hit_distance_sc ~ is_fastball + launch_angle_gmc + launch_speed_gmc + stand + is_fas
                                                    BIC logLik deviance Chisq Df Pr(>Chisq)
                                    AIC
model6
                        9 119881 119946 -59932
                                                                                    119863
                     10 119878 119950 -59929
                                                                                    119858 5.2221 1
                                                                                                                                       0.0223 *
model7
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

We fit a model with an interaction between stand and fastball. This is a significantly better model because when doing an ANOVA comparing model 6 and our new model, we got a p-value of 0.022. This means we have evidence that the model with an interaction term is significantly better, and therefore explains more variation in the centered hit distance, than model 6. This new model explains a little bit more of the slope variation in the random centered launch angle slope. It used to have a variation of 0.161 and now, with the interaction, it has a variation of 0.1681.

Keep in mind: Doing what I tell you to do is \sim B work. Doing more or less will move your grade up or down. Possible Extras: Enhanced graphs; More than 2 levels; Compare model in step 3 to a random effects ANCOVA model (using OLS); Testing additional random slopes; Cross validation (or at least consider possible multiple comparison issues); Including and interpreting confidence intervals