Regression Variables Selector

This document shows a step-by-step procedure of how the variables were selected for modeling

Loading the packages

```
library(tidyverse)
## -- Attaching packages ------ tidyverse 1.3.0 --
## v ggplot2 3.3.0 v purrr
                               0.3.4
## v tibble 3.0.1 v dplyr 0.8.5
## v tidyr 1.0.3 v stringr 1.4.0
## v readr 1.3.1 v forcats 0.5.0
## -- Conflicts ----- tidyverse conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag() masks stats::lag()
library(lasso2)
## R Package to solve regression problems while imposing
    an L1 constraint on the parameters. Based on S-plus Release 2.1
## Copyright (C) 1998, 1999
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## Bill Venables
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## Copyright (C) 2002
## Martin Maechler <maechler@stat.math.ethz.ch>
```

Loading the datasets

```
s17_1 <- read.csv("~/DSI-SRP1/season2017.csv", encoding = "UTF-8")
s17_2 <- read.csv("~/DSI-SRP1/FPL_2016_17_new.csv")
s18_1 <- read.csv("~/DSI-SRP1/season2018.csv", encoding = "UTF-8")
s18_2 <- read.csv("~/DSI-SRP1/FPL_2017_18_new.csv")
s19_1 <- read.csv("~/DSI-SRP1/season2019.csv", encoding = "UTF-8")
s19_2 <- read.csv("~/DSI-SRP1/FPL_2018_19_new.csv")</pre>
```

Variable selector

bonus

This is done using the seasonal datasets that is going to be used for modeling

```
s17_1n <- var_sel(s17_1)
s18_1n <- var_sel(s18_1)
s19_1n <- var_sel(s19_1)
s_combined <- rbind(s17_1n, s18_1n, s19_1n)</pre>
lasso.s <- l1ce(total_points ~., data = s_combined)</pre>
summary(lasso.s)$coefficients
                             Value Std. Error
                                                             Pr(>|Z|)
##
                                                 Z score
## (Intercept)
                       16.46621655 1.438894135 11.443661 0.000000e+00
## goals_scored
                       0.00000000 0.313436323 0.000000 1.000000e+00
## assists
                        0.00000000 0.325963467 0.000000 1.000000e+00
## minutes.played
                        0.00000000 0.003115412 0.000000 1.000000e+00
## bonus
                        0.65961380 0.187782364 3.512650 4.436607e-04
                        0.08088562 0.010440822 7.747055 9.325873e-15
## bps
## goals_conceded
                        0.00000000 0.104186649 0.000000 1.000000e+00
## clean_sheets
                        0.67163353 0.346257177 1.939696 5.241669e-02
## ict_index
                        0.16194721 0.024962065 6.487733 8.713763e-11
## position_index
                        0.00000000 0.445673259 0.000000 1.000000e+00
## selected_by_percent 0.00000000 0.139350609 0.000000 1.000000e+00
lasso.s <- l1ce(total_points ~ ict_index + bps + clean_sheets + bonus,</pre>
                data = s combined)
summary(lasso.s)$coefficients
##
                      Value Std. Error
                                          Z score
                                                      Pr(>|Z|)
## (Intercept) 25.47307218 0.814252771 31.283986 0.000000e+00
## ict_index
               0.12862290 0.017572139 7.319707 2.484679e-13
                 0.07502564 0.007530691 9.962651 0.000000e+00
## bps
## clean sheets 0.00000000 0.334994853 0.000000 1.000000e+00
```

0.03378626 0.204580419 0.165149 8.688267e-01