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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## Copyright (C) 2002
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```

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

Part I

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)
lasso.s <- l1ce(total_points~., data = s_combined)</pre>
summary(lasso.s)$coefficients
##
                             Value Std. Error
                                                 Z score
                                                             Pr(>|Z|)
## (Intercept)
                       16.46621655 1.438894135 11.443661 0.000000e+00
## goals_scored
                        0.00000000 0.313436323 0.000000 1.000000e+00
## assists
                        0.00000000 0.325963467 0.000000 1.000000e+00
                        0.00000000 0.003115412 0.000000 1.000000e+00
## minutes.played
## bonus
                        0.65961380 0.187782364 3.512650 4.436607e-04
                        0.08088562 0.010440822 7.747055 9.325873e-15
## bps
## goals_conceded
                        0.00000000 0.104186649 0.000000 1.000000e+00
## clean_sheets
                        0.67163353 0.346257177 1.939696 5.241669e-02
## ict_index
                        0.16194721 0.024962065 6.487733 8.713763e-11
                        0.00000000 0.445673259 0.000000 1.000000e+00
## position_index
## selected_by_percent 0.00000000 0.139350609 0.000000 1.000000e+00
lasso.s <- l1ce(total_points ~ ict_index + bps + clean_sheets + bonus,</pre>
                data = s_combined)
summary(lasso.s)$coefficients
                                                      Pr(>|Z|)
##
                      Value Std. Error
                                          Z score
```

```
## (Intercept) 25.47307218 0.814252771 31.283986 0.000000e+00
## ict_index 0.12862290 0.017572139 7.319707 2.484679e-13
## bps 0.07502564 0.007530691 9.962651 0.000000e+00
## clean_sheets 0.00000000 0.334994853 0.000000 1.000000e+00
## bonus 0.03378626 0.204580419 0.165149 8.688267e-01
```

Part II

This is done by combining all three weekly datasets

```
s_week <- rbind(s17_2, s18_2, s19_2)
s_week <- s_week %>%
 select(-player_name:-position, -X, -season, -GW)
sample.index <- sample(1:nrow(s_week), nrow(s_week)*0.85, replace = FALSE)</pre>
s_week1 <- s_week[-sample.index,]</pre>
lasso.week <- l1ce(total_points ~., data = s_week1)</pre>
summary(lasso.week)$coefficients
##
                       Value Std. Error
                                            Z score
                                                        Pr(>|Z|)
## (Intercept)
               13.00911259 0.624490792 20.8315523 0.000000e+00
## position_index 0.00000000 0.184557211 0.0000000 1.000000e+00
## goals scored 0.00000000 0.152634678 0.0000000 1.000000e+00
## assists
                 0.00000000 0.155038199 0.0000000 1.000000e+00
## ict_index
                  0.18247190 0.012564276 14.5230734 0.000000e+00
## goals_conceded 0.00000000 0.049189494 0.0000000 1.000000e+00
## minutes 0.00000000 0.001514983 0.0000000 1.000000e+00
             0.00000000 0.770282447 0.0000000 1.000000e+00
## own_goals
## bps
                 0.08757608 0.005396739 16.2275921 0.000000e+00
             0.52957001 0.090157267 5.8738472 4.257958e-09
## bonus
## clean_sheets 0.15558794 0.160064255 0.9720342 3.310335e-01
lasso.week <- 11ce(total_points ~ ict_index + bps + bonus + clean_sheets,</pre>
                  data = s_week1)
summary(lasso.week)$coefficients
##
                     Value Std. Error Z score Pr(>|Z|)
## (Intercept) 18.84367749 0.298272063 63.17614
             0.14721372 0.008969937 16.41190
## ict index
                                                       0
## bps
                0.07436583 0.003702662 20.08442
                                                       Λ
## bonus
                0.00000000 0.095315680 0.00000
                                                       1
## clean_sheets 0.00000000 0.150588470 0.00000
```

Part III

This is done using the cumulative data over the three seasons

```
scom <- read.csv("~/DSI-SRP1/FPL_ULTIMATE.csv")</pre>
scom <- scom %>%
  select(-player_name:-position, -season, -bonus, - bps, -total_points, -GW, -X)
sample_s <- sample(1:nrow(scom), nrow(scom)*0.9, replace = FALSE)</pre>
scom1 <- scom[-sample_s,]</pre>
model <- l1ce(ict_index ~ ., data = scom1)</pre>
summary(model)$coefficients
                        Value Std. Error
##
                                             Z score
                                                        Pr(>|Z|)
                  50.85753103 3.057375797 16.634374 0.00000000
## (Intercept)
## position_index 0.00000000 0.918202600 0.000000 1.00000000
## goals_scored 3.73671607 0.268423683 13.920963 0.00000000
## assists
                  6.17467998 0.316738261 19.494582 0.00000000
```

```
## goals_conceded 0.00000000 0.182813614 0.000000 1.00000000
## minutes
                  0.01247876 0.004722484 2.642415 0.00823172
## own_goals
                  0.00000000 2.801216373 0.000000 1.00000000
## clean_sheets
                  0.77773186 0.635279071 1.224237 0.22086301
model <- l1ce(ict_index ~ goals_scored + assists + minutes + clean_sheets,</pre>
             data = scom1)
summary(model)$coefficients
##
                     Value Std. Error
                                         Z score
                                                   Pr(>|Z|)
## (Intercept) 52.47947785 1.178142166 44.544266 0.00000000
## goals_scored 3.58463217 0.250823019 14.291480 0.00000000
## assists
                6.05238126 0.319274174 18.956689 0.00000000
```

 $0.01203361\ 0.001250045\ \ 9.626542\ 0.00000000$

clean_sheets 0.76210499 0.338800373 2.249422 0.02448566

minutes