Baseball III

Produced by Dr. Mario | UNC STOR 538

Linear Weights

- **Multiple Linear Regression**

$$Y = \beta_0 + \beta_1 X_1 + \cdots + \beta_k X_k + \epsilon$$

Linear Weights

S = Single
D = Double
T = Triple
HR = Home Run
BB = Walk
HBP = Hit-by-Pitch
SB = Stolen Base
CS = Caught Stealing

- **Baseball Application**
  - $Y = Runs\ for\ the\ Season$
  - $\vec{X} = [BB + HBP, S, D, T, HR, SB, CS]'$
  - $Y = \vec{X}'\vec{\beta} + \vec{\epsilon}$
  - $\hat{Y} = Predicted\ Runs$
  - $\hat{Y} = \vec{X}'\hat{\vec{\beta}}$

Linear Weights

- **Crude Estimation of Linear Weight for Home Run**
  - $\widehat{\beta_{HR}} = Average\ \#\ of\ Runs\ Per\ Home\ Run$
  - **Fact 1a:** $\frac{4.8\ Runs\ Per\ Game}{38\ Batters\ Per\ Game} = 0.126\ Runs\ Per\ Batter$
  - **Fact 2a:** $\frac{4.8\ Runs\ Per\ Game}{13\ Batters\ Reach\ Base} = 0.369\ Runs\ Per\ Base\ Runner$
  - **Suppose Batter Hits Home Run and Average of 1 Base Runner**
  - **Both Batter and Base Runner Score 100% of the Time**
  - **Fact 1b:** $0.874\ Runs\ Per\ Home\ Run\ Batter$
  - **Fact 2b:** $0.631\ Runs\ Per\ Base\ Runner\ in\ a\ Home\ Run$
  - **Therefore,** $\frac{\#\ of\ Runs}{HR} = 0.874 + 0.631 = 1.505\ Runs$

Linear Weights

- **Estimated Linear Weights Using Least Squares**

Predictor	Estimate
Constant	-563.03
Single	0.63
Double	0.72
Triple	1.24
HR	1.5
BB+HBP	0.35
SB	0.06
CS	0.02

$$n = 210$$
$$R^2 = 0.91$$
$$Adj.\,R^2 = 0.91$$

Doesn't Add Marginal Value

Linear Weights

- Important Information From Linear Regression

	Coefficients	*Standard Error*	*t Stat*	*P-value*	*Lower 95%*	*Upper 95%*
Inter-ceptions	–563.029	37.21595	–15.128695	4.52E–35	–636.4104075	–489.647257
Singles	0.625452	0.031354	19.9479691	1.23E–49	0.563628474	0.687275336
Doubles	0.720178	0.069181	10.4099998	1.36E–20	0.583767923	0.856588501
Triples	1.235803	0.203831	6.06288716	6.47E–09	0.833894343	1.637712396
Home Runs	1.495572	0.061438	24.3426548	5.48E–62	1.374428861	1.616714188
Walks + Hit by Pitcher	0.346469	0.025734	13.4633465	6.55E–30	0.295726467	0.397210735
Stolen Bases	0.05881	0.07493	0.78485776	0.433456	–0.088936408	0.206555885
Caught Stealing	0.015257	0.189734	0.08040989	0.935991	–0.358857643	0.389370703

Linear Weights

- **Important Information From Linear Regression**
  - **Removal of Insignificant Variables**

	Coefficients	*Standard Error*	*t Stat*	*P-value*	*Lower 95%*	*Upper 95%*
Inter-ceptions	–559.997	35.52184	–15.76486473	3.81E–37	–630.0341104	–489.9600492
Singles	0.632786	0.030209	20.94664121	9.77E–53	0.573222833	0.692348228
Doubles	0.705947	0.067574	10.44707819	9.74E–21	0.572714992	0.839179681
Triples	1.263721	0.200532	6.301838725	1.78E–09	0.868340029	1.65910294
Home Runs	1.490741	0.060848	24.49945673	1.1E–62	1.370769861	1.610712843
Walks + Hit by Pitcher	0.346563	0.025509	13.58610506	2.3E–30	0.296268954	0.396857822

- $MAD = 18.63$ **(Now) vs.** $MAD = 28$ **(Bill James)**

Linear Weights

- **Historical Progression**

	1916	1950-1960	1978	1989	
Event	Lane	Lindsay	Palmer	Boswell	Our Regression
BB+HBP	0.164	—	0.33	1.0	0.35
Singles	0.457	0.41	0.46	1.0	0.63
2B	0.786	0.82	0.8	2.0	0.71
3B	1.15	1.06	1.02	3.0	1.26
HR	1.55	1.42	1.4	4.0	1.49
Outs	—	—	−0.25	−1.0	—
SB	—	—	0.3	1.0	—
CS	—	—	−0.6	−1.0	—

Linear Weights

- **Evaluation of Hitters**
  - **Imagine if Team Had Only Barry Bonds (2004)**
  - **Approximately,**

$$26.72 \times 162 = 4329\ Outs\ Per\ Season$$

  - **Bonds Hit 45 HR and Had 240.29 Outs**
  - **Therefore, Bonds Hit**

$$\frac{45}{240.29}\ Home\ Runs\ Per\ Out$$

  - **Scaling Up, We Expect a Team of Bonds to Hit**

$$4329 \times \frac{45}{240.29} = 811\ Home\ Runs\ Per\ Season$$

  - **Using Linear Weights, We Expect 3,259 Runs Per Season which Can Be Thought of 20.12 Runs Per Game**

Linear Weights

- OBP, SLG, OPS, and Runs Created
  - *Moneyball* Highlights the Importance of OBP
  - From 2000-2006, Average OBP was 33%
  - Purpose of OPS = Value Power Hitters
  - Recall:

$$OPS = OBP + SLG$$
$$= 1 \times OBP + 1 \times SLG$$

Equal Weights

- Which Covariate (OBP or SLG) is Better for Predicting Runs?

Linear Weights

- **OBP, SLG, OPS, and Runs Created**
  - **Multiple Regression**

$$Runs = \beta_0 + \beta_1(SLG) + \beta_2(OBP) + \epsilon$$

	Coefficients	*Standard Error*	*t Stat*	*P-value*	*Lower 95%*	*Upper 95%*
Intercept	−1003.647	49.63353	−20.2211	7.05E−48	−1101.596424	−905.6971482
Slugging %	1700.8005	121.8842	13.95424	2.49E−30	1460.267357	1941.333699
On Base %	3156.7146	232.9325	13.55206	3.67E−29	2697.032329	3616.39681

$$n = 180 \;\&\; R^2 = 0.91 \;\&\; Adj.R^2 = 0.91$$

- **Summary: OBP Twice as Valuable as SLG**

Linear Weights

- Runs Created Above Average
  - How Many More Runs if Average Team Added a Player?
  - Average Team (2000-2006) Versus Ichiro (2004)

Hit Type	Average Team	Ichiro 2004
Single	972.08	225
Double	296	24
Triple	30.82	5
HR	177.48	8
BB+HBP	599.88	60
Outs	4329	451

Linear Weights

- **Runs Created Above Average**
  - **If Added, Rest of Players Will Cost an Approximate**

    $$4329 - 451 = 3878\ Outs$$

  - **For the Rest of The Team, This is Equivalent to**

    $$\frac{3878}{4329} = 88\%\ of\ Total\ Outs$$

  - **Singles With Ichiro Added to Roster**

    $$Singles = 0.88(Singles\ of\ Team) + (Singles\ of\ Ichiro)$$

Linear Weights

- Runs Created Above Average

Hit Type	Average Team	Ichiro	Ichiro+Team
Single	972.08	225	1095.73
Double	296	24	289.13
Triple	30.82	5	32.60
HR	177.48	8	166.98
BB+HBP	599.88	60	597.33

Linear Weights

- Runs Created Above Average
  - Predicted Runs of Average Team = 780
  - Predicted Runs of Ichiro+Average Team = 839
  - Added Value of Ichiro = 839-780 = 59 Runs Above Average
  - Perspective:

Rank	Year	Player	Runs above average
1	2004	B. Bonds	178.72
2	2002	B. Bonds	153.8278451
3	2001	B. Bonds	142.2021593
4	2003	B. Bonds	120.84

Final Inspiration

If you don’t like sports,
you may like baseball.

- Mahatma Mario