Models and Deployment

Basketball Salaries Team

Load Primary Dataset

```
df_p.all <- read.csv('../data/pooled/primary.csv')</pre>
df_p.all$year <- as.factor(df_p.all$year)</pre>
str(df p.all)
                    734 obs. of 51 variables:
## 'data.frame':
   $ name : Factor w/ 439 levels "aaron brooks",..: 1 1 2 2 3 4 5 5 6 6 ...
   $ year : Factor w/ 2 levels "2016","2017": 1 2 1 2 1 2 1 2 1 2 ...
   $ salary: num 2700000 2116955 4351320 5504420 2022240 ...
           : Factor w/ 5 levels "C", "PF", "PG", ...: 3 3 2 4 2 1 4 4 1 1 ...
            : int 31 32 20 21 24 24 25 26 29 30 ...
   $ Age
    $ Tm
            : Factor w/ 31 levels "ATL", "BOS", "BRK", ...: 4 12 22 22 18 7 25 25 1 2 ...
   $ G
                   69 65 78 80 52 22 82 61 82 68 ...
##
            : int
   $ GS
            : int 0 0 37 72 2 0 82 25 82 68 ...
##
   $ MP
            : int 1108 894 1863 2298 486 163 2341 1773 2631 2193 ...
   $ PER
            : num 11.8 9.5 17 14.4 5.6 8.4 12.7 11.3 19.4 17.7 ...
          : num 0.494 0.507 0.541 0.53 0.422 0.472 0.533 0.506 0.565 0.553 ...
   $ TS.
   $ X3PAr : num 0.394 0.427 0.245 0.309 0.221 0.238 0.485 0.455 0.244 0.302 ...
   $ FTr
            : num
                   0.136\ 0.133\ 0.333\ 0.251\ 0.179\ 0.476\ 0.217\ 0.292\ 0.123\ 0.169\ \dots
##
   $ ORB.
           : num
                   2 2.3 9 5.3 4.8 5.4 4.5 4.8 6.3 4.9 ...
   $ DRB. : num 7.5 6.3 21.3 14.1 21.5 20.9 18.6 23.5 18.2 18.6 ...
   $ TRB. : num 4.8 4.3 15.1 9.6 13.3 12.8 11.5 14.1 12.4 11.8 ...
   $ AST. : num
                   26 20.7 10.3 10.5 8.9 3.8 8.8 7.9 16.7 24.4 ...
   $ STL.
          : num
                   1.4 1.4 1.6 1.4 1.7 0.3 1.5 1.7 1.3 1.2 ...
   $ BLK. : num
                   0.7 0.9 2.4 1.4 1.8 7.2 1.8 2 3.6 3.3 ...
   $ TOV. : num
                   14.2 17.2 9 8.5 18.7 16.4 13.2 15.2 8.8 11.9 ...
   $ USG.
                   22.9 19.2 17.3 20.1 17.7 17.6 16.9 15.4 20.6 19.8 ...
          : num
##
   $ OWS
                   0.2 -0.2 3.2 2 -0.9 -0.2 1.7 -0.1 4.9 3.6 ...
           : num
   $ DWS
            : num
                   0.7 0.5 2.2 1.7 0.4 0.2 2.3 2 4.5 2.7 ...
                   0.9 0.3 5.4 3.7 -0.5 0 4 1.9 9.4 6.3 ...
##
   $ WS
            : num
   $ WS.48 : num
                   0.04\ 0.016\ 0.139\ 0.076\ -0.047\ -0.001\ 0.082\ 0.051\ 0.172\ 0.137\ \dots
   $ OBPM : num -0.5 -2.1 0.6 -0.2 -5.9 -7.5 -0.4 -2.3 1.5 1 ...
   $ DBPM : num
                   -2.8 -2.6 1.2 -0.4 -0.2 1.9 0.7 1.2 2.6 2.1 ...
           : num -3.3 -4.6 1.8 -0.7 -6.1 -5.6 0.2 -1.1 4.1 3.1 ...
   $ BPM
   $ VORP
           : num
                   -0.4 -0.6 1.8 0.8 -0.5 -0.1 1.3 0.4 4.1 2.8 ...
##
   $ FG
            : int
                   188 121 274 393 53 17 299 183 529 379 ...
   $ FGA
                   469 300 579 865 145 42 719 466 1048 801 ...
            : int
   $ FG.
                   0.401\ 0.403\ 0.473\ 0.454\ 0.366\ 0.405\ 0.416\ 0.393\ 0.505\ 0.473\ \dots
            : num
   $ X3P
                   66 48 42 77 9 5 126 70 88 86 ...
            : int
                   185 128 142 267 32 10 349 212 256 242 ...
   $ X3PA : int
                   0.357\ 0.375\ 0.296\ 0.288\ 0.281\ 0.5\ 0.361\ 0.33\ 0.344\ 0.355\ \dots
   $ X3P.
           : num
   $ X2P
            : int
                   122 73 232 316 44 12 173 113 441 293 ...
##
##
   $ X2PA
           : int
                   284 172 437 598 113 32 370 254 792 559 ...
   $ X2P.
                   0.43 0.424 0.531 0.528 0.389 0.375 0.468 0.445 0.557 0.524 ...
          : num
   $ eFG. : num
                   0.471 0.483 0.509 0.499 0.397 0.464 0.503 0.468 0.547 0.527 ...
   $ FT
            : int
                   49 32 129 156 17 9 115 96 103 108 ...
##
   $ FTA
           : int
                   64 40 193 217 26 20 156 136 129 135 ...
   $ FT.
           : num
                   0.766 0.8 0.668 0.719 0.654 0.45 0.737 0.706 0.798 0.8 ...
   $ ORB
                   21 18 154 116 20 8 98 77 148 95 ...
##
           : int
   $ DRB
            : int
                   80 51 353 289 91 28 401 374 448 369
   $ TRB
            : int 101 69 507 405 111 36 499 451 596 464 ...
##
  $ AST
            : int 180 125 128 150 29 4 138 99 263 337 ...
```

```
$ BLK
          : int 10 9 55 40 11 13 53 44 121 87 ...
          : int 82 66 66 89 36 10 120 94 107 116 ...
  $ TOV
          : int 132 93 153 172 77 21 171 102 163 138 ...
  $ PF
   $ PTS
           : int 491 322 719 1019 132 48 839 532 1249 952 ...
head(df p.all)
##
            name year salary Pos Age Tm G GS
                                               MP PER
                                                        TS. X3PAr
## 1 aaron brooks 2016 2700000 PG 31 CHI 69 0 1108 11.8 0.494 0.394 0.136
## 2 aaron brooks 2017 2116955 PG
                                 32 IND 65 0 894 9.5 0.507 0.427 0.133
## 3 aaron gordon 2016 4351320 PF
                                 20 ORL 78 37 1863 17.0 0.541 0.245 0.333
## 4 aaron gordon 2017 5504420 SF
                                 21 ORL 80 72 2298 14.4 0.530 0.309 0.251
## 5 adreian payne 2016 2022240 PF
                                 24 MIN 52 2 486 5.6 0.422 0.221 0.179 4.8
       aj hammons 2017 1312611
                             C 24 DAL 22 0 163 8.4 0.472 0.238 0.476
                                                                       5.4
    DRB. TRB. AST. STL. BLK. TOV. USG.
                                    OWS DWS
                                              WS WS.48 OBPM DBPM BPM VORP
##
    7.5 4.8 26.0 1.4 0.7 14.2 22.9 0.2 0.7
                                             0.9 0.040 -0.5 -2.8 -3.3 -0.4
## 2 6.3 4.3 20.7 1.4 0.9 17.2 19.2 -0.2 0.5
                                             0.3 0.016 -2.1 -2.6 -4.6 -0.6
## 4 14.1 9.6 10.5 1.4 1.4 8.5 20.1 2.0 1.7 3.7 0.076 -0.2 -0.4 -0.7 0.8
## 5 21.5 13.3 8.9 1.7 1.8 18.7 17.7 -0.9 0.4 -0.5 -0.047 -5.9 -0.2 -6.1 -0.5
## 6 20.9 12.8 3.8 0.3 7.2 16.4 17.6 -0.2 0.2 0.0 -0.001 -7.5 1.9 -5.6 -0.1
                                            eFG. FT FTA
            FG. X3P X3PA X3P. X2P X2PA X2P.
                                                         FT. ORB DRB TRB
     FG FGA
## 1 188 469 0.401  66  185 0.357 122  284 0.430 0.471  49  64 0.766  21  80 101
## 2 121 300 0.403 48 128 0.375 73 172 0.424 0.483 32 40 0.800 18 51 69
## 3 274 579 0.473 42 142 0.296 232 437 0.531 0.509 129 193 0.668 154 353 507
## 4 393 865 0.454 77 267 0.288 316 598 0.528 0.499 156 217 0.719 116 289 405
## 5 53 145 0.366
                      32 0.281 44 113 0.389 0.397 17 26 0.654
## 6 17 42 0.405
                      10 0.500 12 32 0.375 0.464
                  5
                                                  9 20 0.450
                                                                8 28 36
    AST STL BLK TOV PF
                      PTS
        30 10 82 132
                      491
## 1 180
        25
             9 66 93
## 2 125
                       322
## 3 128
        59 55 66 153
                       719
## 4 150
        64 40 89 172 1019
## 5 29
        16 11 36 77
                       132
## 6
    4
         1 13 10 21
                        48
```

30 25 59 64 16 1 72 60 68 52 ...

Load Complete (Primary + Secondary) Dataset

df_c.all <- read.csv('../data/pooled/complete.csv')</pre>

\$ STL

: int

```
df_c.all$year <- as.factor(df_c.all$year)</pre>
str(df_c.all)
## 'data.frame':
                    734 obs. of 58 variables:
## $ name : Factor w/ 439 levels "aaron brooks",..: 1 1 2 2 3 4 5 5 6 6 ...
## $ year : Factor w/ 2 levels "2016","2017": 1 2 1 2 1 2 1 2 1 2 ...
   $ salary: num 2700000 2116955 4351320 5504420 2022240 ...
##
  $ Pos
          : Factor w/ 5 levels "C", "PF", "PG", ...: 3 3 2 4 2 1 4 4 1 1 ...
   $ Age
          : int 31 32 20 21 24 24 25 26 29 30 ...
## $ Tm
            : Factor w/ 31 levels "ATL", "BOS", "BRK", ...: 4 12 22 22 18 7 25 25 1 2 ...
##
   $ G
           : int 69 65 78 80 52 22 82 61 82 68 ...
## $ GS
           : int 0 0 37 72 2 0 82 25 82 68 ...
   $ MP
            : int 1108 894 1863 2298 486 163 2341 1773 2631 2193 ...
##
   $ PER
            : num
                   11.8 9.5 17 14.4 5.6 8.4 12.7 11.3 19.4 17.7 ...
##
   $ TS.
            : num
                   0.494\ 0.507\ 0.541\ 0.53\ 0.422\ 0.472\ 0.533\ 0.506\ 0.565\ 0.553\ \dots
##
   $ X3PAr : num
                   0.394 0.427 0.245 0.309 0.221 0.238 0.485 0.455 0.244 0.302 ...
   $ FTr
##
                   0.136\ 0.133\ 0.333\ 0.251\ 0.179\ 0.476\ 0.217\ 0.292\ 0.123\ 0.169\ \dots
           : num
##
   $ ORB.
          : num
                   2 2.3 9 5.3 4.8 5.4 4.5 4.8 6.3 4.9 ...
##
   $ DRB.
           : num 7.5 6.3 21.3 14.1 21.5 20.9 18.6 23.5 18.2 18.6 ...
##
   $ TRB.
           : num 4.8 4.3 15.1 9.6 13.3 12.8 11.5 14.1 12.4 11.8 ...
                   26 20.7 10.3 10.5 8.9 3.8 8.8 7.9 16.7 24.4 ...
##
   $ AST.
           : num
##
   $ STL.
            : num 1.4 1.4 1.6 1.4 1.7 0.3 1.5 1.7 1.3 1.2 ...
           : num 0.7 0.9 2.4 1.4 1.8 7.2 1.8 2 3.6 3.3 ...
   $ BLK.
```

```
: num 14.2 17.2 9 8.5 18.7 16.4 13.2 15.2 8.8 11.9 ...
   $ USG.
          : num 22.9 19.2 17.3 20.1 17.7 17.6 16.9 15.4 20.6 19.8 ...
                  0.2 -0.2 3.2 2 -0.9 -0.2 1.7 -0.1 4.9 3.6 ...
   $ OWS
            : num
                  0.7 0.5 2.2 1.7 0.4 0.2 2.3 2 4.5 2.7 ...
   $ DWS
            : num
##
   $ WS
            : num 0.9 0.3 5.4 3.7 -0.5 0 4 1.9 9.4 6.3 ...
   $ WS.48: num 0.04 0.016 0.139 0.076 -0.047 -0.001 0.082 0.051 0.172 0.137 ...
   $ OBPM : num
                  -0.5 -2.1 0.6 -0.2 -5.9 -7.5 -0.4 -2.3 1.5 1 ...
##
   $ DBPM
           : num
                  -2.8 -2.6 1.2 -0.4 -0.2 1.9 0.7 1.2 2.6 2.1 ...
##
   $ BPM
            : num
                  -3.3 -4.6 1.8 -0.7 -6.1 -5.6 0.2 -1.1 4.1 3.1 ...
##
  $ VORP
                  -0.4 -0.6 1.8 0.8 -0.5 -0.1 1.3 0.4 4.1 2.8 ...
          : num
                  188 121 274 393 53 17 299 183 529 379 ...
##
   $ FG
            : int
##
   $ FGA
            : int
                  469 300 579 865 145 42 719 466 1048 801 ...
##
   $ FG.
                  0.401\ 0.403\ 0.473\ 0.454\ 0.366\ 0.405\ 0.416\ 0.393\ 0.505\ 0.473\ \dots
            : num
   $ X3P
                   66 48 42 77 9 5 126 70 88 86 ...
            : int
   $ X3PA
                  185 128 142 267 32 10 349 212 256 242 ...
##
          : int
                  0.357 0.375 0.296 0.288 0.281 0.5 0.361 0.33 0.344 0.355 ...
   $ X3P.
           : num
##
  $ X2P
            : int 122 73 232 316 44 12 173 113 441 293 ...
  $ X2PA
           : int
                  284 172 437 598 113 32 370 254 792 559 ...
           : num 0.43 0.424 0.531 0.528 0.389 0.375 0.468 0.445 0.557 0.524 ...
##
  $ X2P.
                  0.471 0.483 0.509 0.499 0.397 0.464 0.503 0.468 0.547 0.527 ...
##
   $ eFG.
           : num
            : int 49 32 129 156 17 9 115 96 103 108 ...
##
  $ FT
   $ FTA
            : int 64 40 193 217 26 20 156 136 129 135 ...
##
  $ FT.
           : num
                  0.766 0.8 0.668 0.719 0.654 0.45 0.737 0.706 0.798 0.8 ...
##
  $ ORB
           : int
                  21 18 154 116 20 8 98 77 148 95 ...
## $ DRB
           : int
                  80 51 353 289 91 28 401 374 448 369 ...
##
  $ TRB
                  101 69 507 405 111 36 499 451 596 464 ...
           : int
##
   $ AST
            : int
                  180 125 128 150 29 4 138 99 263 337 ...
##
   $ STL
            : int
                  30 25 59 64 16 1 72 60 68 52 ...
##
   $ BLK
                  10 9 55 40 11 13 53 44 121 87 ...
           : int
   $ TOV
##
                  82 66 66 89 36 10 120 94 107 116 ...
            : int
##
   $ PF
                  132 93 153 172 77 21 171 102 163 138 ...
            : int
##
  $ PTS
                  491 322 719 1019 132 48 839 532 1249 952 ...
            : int
  $ out
            : int
                  79 87 87 86 56 47 90 75 81 80 ...
  $ ovr
            : int 75 85 90 92 69 66 91 83 83 91 ...
##
                  52 51 91 91 65 64 77 72 76 82 ...
##
   $ ins
            : int
            : int 74\ 81\ 69\ 49\ 43\ 40\ 60\ 59\ 58\ 82\ \dots
##
  $ pla
   $ ath
            : int 77 82 86 86 66 58 81 75 75 77 ...
            : int 52 57 69 75 64 57 76 66 70 80 ...
##
   $ def
   $ reb
            : int 36 37 87 94 68 71 94 65 73 87 ...
```

head(df c.all)

```
name year salary Pos Age Tm G GS
                                               MP PER
                                                         TS. X3PAr
                                                                    FTr ORB.
## 1 aaron brooks 2016 2700000 PG 31 CHI 69 0 1108 11.8 0.494 0.394 0.136
## 2 aaron brooks 2017 2116955 PG 32 IND 65 0 894 9.5 0.507 0.427 0.133
## 3 aaron gordon 2016 4351320 PF 20 ORL 78 37 1863 17.0 0.541 0.245 0.333 9.0
## 4 aaron gordon 2017 5504420 SF 21 ORL 80 72 2298 14.4 0.530 0.309 0.251 5.3
## 5 adreian payne 2016 2022240 PF 24 MIN 52 2 486 5.6 0.422 0.221 0.179
## 6
       aj hammons 2017 1312611
                              C 24 DAL 22 0 163 8.4 0.472 0.238 0.476
    DRB. TRB. AST. STL. BLK. TOV. USG. OWS DWS
                                               WS WS.48 OBPM DBPM BPM VORP
## 1 7.5 4.8 26.0 1.4 0.7 14.2 22.9 0.2 0.7 0.9 0.040 -0.5 -2.8 -3.3 -0.4
## 2 6.3 4.3 20.7 1.4 0.9 17.2 19.2 -0.2 0.5 0.3 0.016 -2.1 -2.6 -4.6 -0.6
## 3 21.3 15.1 10.3 1.6 2.4 9.0 17.3 3.2 2.2 5.4 0.139 0.6 1.2 1.8 1.8
## 4 14.1 9.6 10.5 1.4 1.4 8.5 20.1 2.0 1.7 3.7 0.076 -0.2 -0.4 -0.7 0.8
## 5 21.5 13.3 8.9 1.7 1.8 18.7 17.7 -0.9 0.4 -0.5 -0.047 -5.9 -0.2 -6.1 -0.5
## 6 20.9 12.8 3.8 0.3 7.2 16.4 17.6 -0.2 0.2 0.0 -0.001 -7.5 1.9 -5.6 -0.1
     FG FGA
            FG. X3P X3PA X3P. X2P X2PA X2P. eFG. FT FTA
                                                            FT. ORB DRB TRB
## 1 188 469 0.401 66 185 0.357 122 284 0.430 0.471 49 64 0.766 21 80 101
## 2 121 300 0.403 48 128 0.375 73 172 0.424 0.483 32 40 0.800 18 51 69
## 3 274 579 0.473 42 142 0.296 232 437 0.531 0.509 129 193 0.668 154 353 507
## 4 393 865 0.454 77 267 0.288 316 598 0.528 0.499 156 217 0.719 116 289 405
## 5 53 145 0.366
                 9
                     32 0.281 44 113 0.389 0.397 17 26 0.654 20 91 111
                                                   9 20 0.450
## 6 17 42 0.405
                   5
                      10 0.500 12 32 0.375 0.464
    AST STL BLK TOV PF PTS out ovr ins pla ath def reb
```

```
## 1 180 30 10 82 132 491 79 75 52
                                   74
                                       77
                                          52
                                              36
## 2 125
        25
          9 66 93
                     322 87
                             85
                               51
                                    81
                                       82
                                          57
                                              37
## 3 128 59 55 66 153 719 87
                             90 91
                                    69
                                       86
                                          69
                                              87
## 4 150 64 40 89 172 1019 86
                                          75
                            92 91
                                    49
                                       86
                                              94
## 5 29 16 11 36 77 132 56 69 65 43
                                       66 64
                                              68
## 6
    4 1 13 10 21
                      48 47 66 64
                                    40
                                       58 57 71
```

Split Primary & Complete Datasets into Train Test

```
library(caret)
set.seed(7)
# primary dataset
train_rows.p <- createDataPartition(y=df_p.all[,'salary'], list=FALSE, p=.8)
df_p.train <- df_p.all[train_rows.p,]</pre>
df_p.test <- df_p.all[-train_rows.p,]</pre>
nrow(df_p.all)
## [1] 734
nrow(df_p.train)
## [1] 590
nrow(df_p.test)
## [1] 144
# complete dataset
train_rows.c <- createDataPartition(y=df_c.all[,'salary'], list=FALSE, p=.8)</pre>
df_c.train <- df_c.all[train_rows.c,]</pre>
df_c.test <- df_c.all[-train_rows.c,]</pre>
nrow(df_c.all)
## [1] 734
nrow(df_c.train)
## [1] 590
nrow(df_c.test)
## [1] 144
```

Modeling Helper Functions

```
r_squared <- function(y,yHat){1-sum((y-yHat)^2)/sum((y-mean(y))^2)}
mse <- function(y,yHat){mean((y-yHat)^2)}
model_results <- function(model,dataset,y,yHat){
   r2_test <- r_squared(y,yHat)
   mse_test <- mse(y,yHat)
   cat(sprintf('Model: %-25s Dataset: %-10s R^2 Test: %-10.3f MSE: %-10.3e\n',model,dataset,r2_test,mse_test))}</pre>
```

Simple Linear Regression Models

```
# modeling function
slr_modeling <- function(dataset,df_train,df_test){
  model <- 'simple linear regression'
  x_vars <- names(df_train)[!(names(df_train)%in%c('name','salary','X2P','X2PA','TRB','PTS'))]
  f <- as.formula(sprintf('salary ~ `%s`',paste(x_vars,collapse='` + `')))
  slr_model <- lm(f,data=df_train)
  yhat <- predict(slr_model,df_test)
  model_results(model,dataset,df_test[['salary']],yhat)
  return(slr_model)}</pre>
```

```
# train/test Simple Linear Regression models
ignore <- slr_modeling('primary',df_p.train,df_p.test)

## Model: simple linear regression Dataset: primary R^2 Test: 0.464 MSE: 2.668e+13
ignore <- slr_modeling('complete',df_c.train,df_c.test)

## Model: simple linear regression Dataset: complete R^2 Test: 0.469 MSE: 2.575e+13</pre>
```

Lasso, Ridge, and Elastic Net Models with 10-fold Cross validation for alpha = seq(0,1,by=.05)

```
library(glmnet)
# modeling function
lre_modeling <- function(dataset,x_train,y_train,x_test,y_test,alphas,mkplot){</pre>
  # fit models
  for (i in alphas){
    set.seed(7) # seed for reproducibility
    model_name <- sprintf('fit_alpha_%.2f',i)</pre>
    assign(model_name, cv.glmnet(x_train, y_train, type.measure="mse",alpha=i,family="gaussian"))
    model <- get(model_name)</pre>
    yhat <- predict(model,s=model$lambda.min,newx=x_test)</pre>
    model_results(model_name,dataset,y_test,yhat)
    # plot
    if(mkplot){
      path = sprintf("../figures/elasticnet_models/alpha_%.2f.%s.png",i,dataset)
      png(file=path,width=5,height=10,units='in',res=1200)
      par(mfrow=c(2,1))
      glmnet_model <- glmnet(x_train, y_train, family="gaussian",alpha=i)</pre>
      plot(glmnet model)
      title(sprintf('Elasticnet Model, %s dataset, alpha = %.2f',dataset,i),line=3)
      plot(model,xvar='lambda')
      dev.off()}}
 return(model)} # return final model created
# extract train/test datasets of only numeric variables as required by glmnet models
    primary dataset
numeric_vars.p <- names(Filter(is.numeric,df_p.train))</pre>
numeric_x_vars.p <- numeric_vars.p[!(numeric_vars.p\u00c4in\u00c4c('salary'))]</pre>
x_train.p <- data.matrix(df_p.train[,numeric_x_vars.p])</pre>
y_train.p <- df_p.train[['salary']]</pre>
x_test.p <- data.matrix(df_p.test[,numeric_x_vars.p])</pre>
y_test.p <- df_p.test[['salary']]</pre>
     complete dataset
numeric_vars.c <- names(Filter(is.numeric,df_c.train))</pre>
numeric_x_vars.c <- numeric_vars.c[!(numeric_vars.c%in%c('salary'))]</pre>
x_train.c <- data.matrix(df_c.train[,numeric_x_vars.c])</pre>
y_train.c <- df_c.train[['salary']]</pre>
x_test.c <- data.matrix(df_c.test[,numeric_x_vars.c])</pre>
y_test.c <- df_c.test[['salary']]</pre>
# train/test Simple Linear Regression models
mkplots <- FALSE # change to TRUE if you want to generate plots
ignore <- lre_modeling('primary',x_train.p,y_train.p,x_test.p,y_test.p,seq(0,1,by=.05),mkplots)
                                                          R^2 Test: 0.520
## Model: fit_alpha_0.00
                                     Dataset: primary
                                                                               MSE: 2.390e+13
## Model: fit_alpha_0.05
                                     Dataset: primary
                                                         R^2 Test: 0.522
                                                                               MSE: 2.379e+13
                                     Dataset: primary R^2 Test: 0.522
                                                                               MSE: 2.378e+13
## Model: fit_alpha_0.10
## Model: fit_alpha_0.15
                                     Dataset: primary
                                                         R^2 Test: 0.521
                                                                               MSE: 2.384e+13
## Model: fit_alpha_0.20
                                     Dataset: primary R^2 Test: 0.517
                                                                               MSE: 2.403e+13
## Model: fit_alpha_0.25
                                     Dataset: primary R^2 Test: 0.517
                                                                              MSE: 2.403e+13
                                     Dataset: primary R^2 Test: 0.516
## Model: fit_alpha_0.30
                                                                               MSE: 2.406e+13
## Model: fit_alpha_0.35
                                     Dataset: primary R^2 Test: 0.516
                                                                              MSE: 2.408e+13
## Model: fit_alpha_0.40
                                     Dataset: primary R^2 Test: 0.516
                                                                               MSE: 2.409e+13
                                     Dataset: primary R^2 Test: 0.516
                                                                               MSE: 2.409e+13
## Model: fit_alpha_0.45
                                     Dataset: primary R^2 Test: 0.515
## Model: fit_alpha_0.50
                                                                               MSE: 2.413e+13
```

```
## Model: fit_alpha_0.55
                                   Dataset: primary
                                                       R^2 Test: 0.515
                                                                           MSE: 2.413e+13
## Model: fit_alpha_0.60
                                   Dataset: primary
                                                      R^2 Test: 0.515
                                                                           MSE: 2.413e+13
## Model: fit_alpha_0.65
                                   Dataset: primary R^2 Test: 0.515
                                                                           MSE: 2.413e+13
                                   Dataset: primary R^2 Test: 0.515
## Model: fit_alpha_0.70
                                                                           MSE: 2.414e+13
## Model: fit_alpha_0.75
                                   Dataset: primary R^2 Test: 0.515
                                                                           MSE: 2.414e+13
                                                                           MSE: 2.415e+13
## Model: fit_alpha_0.80
                                   Dataset: primary R^2 Test: 0.515
## Model: fit_alpha_0.85
                                   Dataset: primary R^2 Test: 0.515
                                                                           MSE: 2.411e+13
                                   Dataset: primary R^2 Test: 0.515
## Model: fit_alpha_0.90
                                                                           MSE: 2.414e+13
## Model: fit_alpha_0.95
                                   Dataset: primary R^2 Test: 0.515
                                                                           MSE: 2.415e+13
## Model: fit_alpha_1.00
                                   Dataset: primary
                                                      R^2 Test: 0.515
                                                                           MSE: 2.415e+13
ignore <- lre_modeling('complete',x_train.c,y_train.c,x_test.c,y_test.c,seq(0,1,by=.05),mkplots)</pre>
## Model: fit_alpha_0.00
                                   Dataset: complete
                                                       R^2 Test: 0.490
                                                                           MSE: 2.477e+13
## Model: fit_alpha_0.05
                                   Dataset: complete
                                                       R^2 Test: 0.490
                                                                           MSE: 2.475e+13
## Model: fit_alpha_0.10
                                   Dataset: complete
                                                       R^2 Test: 0.489
                                                                           MSE: 2.480e+13
## Model: fit_alpha_0.15
                                   Dataset: complete
                                                       R^2 Test: 0.487
                                                                           MSE: 2.488e+13
                                                       R^2 Test: 0.486
                                                                           MSE: 2.494e+13
## Model: fit_alpha_0.20
                                   Dataset: complete
## Model: fit_alpha_0.25
                                   Dataset: complete
                                                       R^2 Test: 0.486
                                                                           MSE: 2.495e+13
## Model: fit_alpha_0.30
                                   Dataset: complete
                                                       R^2 Test: 0.485
                                                                           MSE: 2.498e+13
                                   Dataset: complete R^2 Test: 0.485
## Model: fit_alpha_0.35
                                                                           MSE: 2.500e+13
                                   Dataset: complete R^2 Test: 0.485
## Model: fit_alpha_0.40
                                                                           MSE: 2.500e+13
## Model: fit_alpha_0.45
                                   Dataset: complete R^2 Test: 0.483
                                                                           MSE: 2.507e+13
## Model: fit alpha 0.50
                                   Dataset: complete R^2 Test: 0.485
                                                                           MSE: 2.500e+13
## Model: fit_alpha_0.55
                                   Dataset: complete R^2 Test: 0.484
                                                                           MSE: 2.505e+13
                                   Dataset: complete R^2 Test: 0.484
## Model: fit_alpha_0.60
                                                                           MSE: 2.506e+13
## Model: fit_alpha_0.65
                                   Dataset: complete R^2 Test: 0.483
                                                                           MSE: 2.507e+13
## Model: fit_alpha_0.70
                                   Dataset: complete R^2 Test: 0.483
                                                                           MSE: 2.508e+13
## Model: fit_alpha_0.75
                                   Dataset: complete R^2 Test: 0.483
                                                                           MSE: 2.508e+13
## Model: fit_alpha_0.80
                                   Dataset: complete R^2 Test: 0.483
                                                                           MSE: 2.508e+13
                                   Dataset: complete R^2 Test: 0.483
## Model: fit_alpha_0.85
                                                                           MSE: 2.511e+13
                                   Dataset: complete R^2 Test: 0.482
## Model: fit_alpha_0.90
                                                                           MSE: 2.511e+13
                                   Dataset: complete
                                                      R^2 Test: 0.483
                                                                           MSE: 2.507e+13
## Model: fit_alpha_0.95
                                                       R^2 Test: 0.483
## Model: fit_alpha_1.00
                                   Dataset: complete
                                                                           MSE: 2.507e+13
```

Save Optimal Model to File

```
Optimal model with largest R^2 Test and lowest MSE is elasticnet model with alpha = .1

optimal_model <- lre_modeling('primary',x_train.p,y_train.p,x_test.p,y_test.p,c(0.1),FALSE)

## Model: fit_alpha_0.10 Dataset: primary R^2 Test: 0.522 MSE: 2.378e+13

sprintf('optimal lambda = %.1f',optimal_model$lambda.min)

## [1] "optimal lambda = 375280.1"

saveRDS(optimal_model,file='../data/optimal_model.elasticnet.rds')
```

Example Deployment of Optimal Model

```
"BLK=49&TOV=249&PF=143&PTS=1920",
sep='')
```

Prediction from Optimal

```
df_p.all.copy <- df_p.all</pre>
x <- data.matrix(df_p.all[,numeric_x_vars.p])</pre>
df_p.all.copy$salary_hat_elasticnet <- as.vector(predict(optimal_model, s=optimal_model$lambda.min,newx=x))</pre>
df_p.all.copy <- df_p.all.copy[,c('name', 'salary', 'salary_hat_elasticnet')]</pre>
head(df_p.all.copy)
##
              name salary_hat_elasticnet
## 1 aaron brooks 2700000
                                       4429343.4
## 2 aaron brooks 2116955
                                      2773620.2
## 3 aaron gordon 4351320
                                     8584724.1
## 4 aaron gordon 5504420
                                      8932442.4
## 5 adreian payne 2022240
                                        252768.3
                                       2868394.9
        aj hammons 1312611
write.csv(df_p.all.copy,'../data/predictions/elasticnet.csv')
```