(2) Modeling

```
import pandas as pd
In [1]:
        import numpy as np
        import matplotlib.pyplot as plt
        import scipy.stats as scs
        import seaborn as sns
        import plotly.express as px
        import statsmodels.api as sm
        import statsmodels.formula.api as smf
        import random
        from sklearn.svm import SVC
        from sklearn.preprocessing import StandardScaler, normalize
        from sklearn.model selection import train test split
        from sklearn.pipeline import Pipeline
        from sklearn import tree
        from sklearn.datasets import load digits
        from sklearn.feature_selection import SelectKBest, chi2
        from sklearn.ensemble import RandomForestRegressor
        from sklearn.datasets import make regression
        from sklearn.metrics import r2 score
        from sklearn.ensemble import RandomForestRegressor
        from sklearn.neural network import MLPRegressor
        from sklearn.feature_selection import SelectKBest, mutual_info_regressio
        n
```

```
In [2]: df = pd.read_csv('bam_data.csv')
    df.head()
```

Out[2]:

| approach_vertical | vertical_jump | three_quarter_court_sprint | four_way_agility | reaction_shuttle | ŀ |
|-------------------|------------------------------|--|---|---|--|
| 33.5 | 28.5 | 3.376 | 11.471 | 3.669 | |
| 30.5 | 21.5 | 3.486 | 12.114 | 3.355 | |
| 37.0 | 31.0 | 3.230 | 12.036 | 3.562 | |
| 29.0 | 23.0 | 3.370 | 12.509 | 3.173 | |
| 31.0 | 26.0 | 3.389 | 12.724 | 3.316 | |
| | 33.5 30.5 37.0 29.0 | 33.5 28.5 30.5 21.5 37.0 31.0 29.0 23.0 | 33.5 28.5 3.376 30.5 21.5 3.486 37.0 31.0 3.230 29.0 23.0 3.370 | 33.5 28.5 3.376 11.471 30.5 21.5 3.486 12.114 37.0 31.0 3.230 12.036 29.0 23.0 3.370 12.509 | 30.5 21.5 3.486 12.114 3.355 37.0 31.0 3.230 12.036 3.562 29.0 23.0 3.370 12.509 3.173 |

```
In [3]: df.describe()
```

Out[3]:

| | approach_vertical | vertical_jump | three_quarter_court_sprint | four_way_agility | reaction_shutt |
|-------------|-------------------|---------------|----------------------------|------------------|----------------|
| count | 1059.000000 | 1059.000000 | 1059.000000 | 1059.000000 | 1059.00000 |
| mean | 31.889632 | 25.864994 | 3.431342 | 12.222711 | 3.48093 |
| std | 3.027257 | 2.806422 | 0.143779 | 0.601871 | 0.20879 |
| min | 24.000000 | 18.000000 | 3.053000 | 10.598000 | 2.95700 |
| 25% | 30.000000 | 24.000000 | 3.344000 | 11.813000 | 3.34850 |
| 50% | 31.829615 | 25.860157 | 3.424000 | 12.247000 | 3.49300 |
| 75 % | 34.000000 | 27.500000 | 3.511500 | 12.634000 | 3.60200 |
| max | 40.000000 | 34.000000 | 3.831000 | 13.904000 | 4.05100 |

- 1) Split Train/Test Data
- 2) normalize/standardize data with outliers [0,1] also use min max scalers
- 3) feature importance
- 4) random forrest
- 5) iterate model
- 6) Find best model

1) Split train/test data

```
In [5]: | train_test_split(y, shuffle=False)
Out[5]: [0
                 2003.0
         1
                 1865.0
                 2005.0
         3
                 1902.0
                 1903.0
         789
                 1916.0
         790
                 1852.0
         791
                 1593.0
         792
                 1814.0
         793
                 2114.0
         Name: bamscore, Length: 794, dtype: float64, 794
                                                                 1843.000000
         795
                  1968.000000
         796
                  1965.000000
         797
                  1950.000000
         798
                  1902.000000
         1054
                  1917.000000
         1055
                  2029.000000
         1056
                  1890.976326
         1057
                  1890.976326
         1058
                  1890.976326
         Name: bamscore, Length: 265, dtype: float64]
```

2) Normalize + Scale Data to adjust for outliers

- going to use min/max normalization to make all points between 0-1
- will help us understand our data better especially with big data to avoid data leakage
- meaning, make data all within 0-1 range. 5.5 on 0-10 scale would be .55 on normalized scale

Why are we normalizing data?

to make data cleaner, sometimes gets messed up on backend and removes unstructured data

```
In [6]: X_train_ids_reg = X_train.copy()
    X_test_ids_reg = X_test.copy()
    y_train_ids_reg = y_train.copy()
    y_test_ids_reg = y_test.copy()

In [7]: y_train=(y_train-y_train.min())/(y_train.max()-y_train.min())
    y_test=(y_test-y_test.min())/(y_test.max()-y_test.min())
    # we had to calculate the y train and y test manually because the functi
    on would not accept pandas series
```

In [9]: df_train
df_train is same as x_train dataset with bamscores included as y
statsmodels issue so we had to include bamscore (full data set)

Out[9]:

| | approach_vertical | vertical_jump | three_quarter_court_sprint | four_way_agility | reaction_shuttle |
|-----|-------------------|---------------|----------------------------|------------------|------------------|
| 0 | 0.127644 | 0.110904 | 0.015016 | 0.049245 | 0.015585 |
| 1 | 0.139731 | 0.113526 | 0.015712 | 0.052135 | 0.014799 |
| 2 | 0.173806 | 0.130354 | 0.016736 | 0.060029 | 0.016363 |
| 3 | 0.108274 | 0.098607 | 0.013093 | 0.046635 | 0.012846 |
| 4 | 0.159682 | 0.126732 | 0.018128 | 0.065885 | 0.017337 |
| | | | | ••• | |
| 736 | 0.149692 | 0.128307 | 0.015715 | 0.054516 | 0.016851 |
| 737 | 0.181446 | 0.144698 | 0.015926 | 0.056106 | 0.015287 |
| 738 | 0.127032 | 0.098270 | 0.016855 | 0.060357 | 0.015843 |
| 739 | 0.143284 | 0.115483 | 0.013507 | 0.050077 | 0.013610 |
| 740 | 0.156546 | 0.115666 | 0.015418 | 0.051942 | 0.015319 |

741 rows \times 13 columns

In [10]: # https://scikit-learn.org/stable/auto_examples/preprocessing/plot_all_s caling.html#sphx-glr-auto-examples-preprocessing-plot-all-scaling-py

3) Feature Importance + Feature Selection

Want to get rough idea of what features are most important in pred bamscore

SelectKBest

```
In [11]:
            X train
Out[11]:
                    approach_vertical vertical_jump three_quarter_court_sprint four_way_agility reaction_shuttle
                            0.127644
                                          0.110904
                                                                     0.015016
                                                                                      0.049245
                                                                                                       0.015585
              899
              635
                            0.139731
                                          0.113526
                                                                     0.015712
                                                                                      0.052135
                                                                                                       0.014799
                            0.173806
                                          0.130354
                                                                     0.016736
                                                                                      0.060029
                                                                                                       0.016363
              310
              961
                            0.108274
                                          0.098607
                                                                     0.013093
                                                                                      0.046635
                                                                                                       0.012846
                                                                     0.018128
                                                                                      0.065885
                            0.159682
                                          0.126732
                                                                                                       0.017337
              723
                                  ...
                                                 ...
                            0.149692
                                          0.128307
                                                                     0.015715
                                                                                      0.054516
                                                                                                       0.016851
             1033
                            0.181446
                                                                                      0.056106
                                          0.144698
                                                                     0.015926
                                                                                                       0.015287
              763
              835
                            0.127032
                                          0.098270
                                                                     0.016855
                                                                                      0.060357
                                                                                                       0.015843
                                                                                                       0.013610
              559
                            0.143284
                                          0.115483
                                                                     0.013507
                                                                                      0.050077
                                                                                                       0.015319
                            0.156546
                                          0.115666
                                                                     0.015418
                                                                                      0.051942
              684
            741 rows × 12 columns
            # want to fit and transform the model on training x and y data
In [12]:
```

Picking 7 best features

Picking 7 out of 12 best factors and going from there. Trying to focus on factors that are actually trainable

This is the data for the 7 most important features

Save them as new data frame to model called skb_7

```
In [14]: mask = fit.get_support()
# get_support - get mask or integers index of selected features
# true bools = yes part of 7/12 best
# false bool = no , not part of 7 best
skb_7 = X_train[X_train.columns[mask]]
skb_7
```

Out[14]:

| | approach_vertical | vertical_jump | three_quarter_court_sprint | four_way_agility | reaction_shuttle |
|------|-------------------|---------------|----------------------------|------------------|------------------|
| 899 | 0.127644 | 0.110904 | 0.015016 | 0.049245 | 0.015585 |
| 635 | 0.139731 | 0.113526 | 0.015712 | 0.052135 | 0.01479§ |
| 310 | 0.173806 | 0.130354 | 0.016736 | 0.060029 | 0.016363 |
| 961 | 0.108274 | 0.098607 | 0.013093 | 0.046635 | 0.01284€ |
| 723 | 0.159682 | 0.126732 | 0.018128 | 0.065885 | 0.017337 |
| ••• | | | | | |
| 1033 | 0.149692 | 0.128307 | 0.015715 | 0.054516 | 0.016851 |
| 763 | 0.181446 | 0.144698 | 0.015926 | 0.056106 | 0.015287 |
| 835 | 0.127032 | 0.098270 | 0.016855 | 0.060357 | 0.015843 |
| 559 | 0.143284 | 0.115483 | 0.013507 | 0.050077 | 0.013610 |
| 684 | 0.156546 | 0.115666 | 0.015418 | 0.051942 | 0.015319 |

741 rows \times 7 columns

So far, Our 7 best features are:

- approach vertical
- vertical jump
- 3/4 court sprint
- four way agility
- reaction shuttle
- hand length
- hand width

Now that we have a good sense of 7 important features, lets put this to the side and try an OLS Regression

I modeled all 12 factors to have a starting point and what the model is saying

4) OLS Regression (Ordinary Least Squares)

Use this because it's the most simple baseline model and creates a best fit line that has minimized distance between points and in best fit line

Model gives best approximate of true population regression line.

The principle of OLS is to minimize the square of errors

```
In [15]: # Look at all columns and see what coeff is saying
## larger coef means it stronger contribution for that feature to bamsco
re
```

r2 tells us that 63.7% of the variance in bamscore is explained in the variance of those 12 factors

12 Factors

Ran for all 12 and focused on picking 5 with large coefficients to find trainable characteristics

```
In [16]: formula = "bamscore ~ approach_vertical + vertical_jump + three_quarter_
         court_sprint + four_way_agility + reaction_shuttle + wingspan + reach +
         height + weight + body_comp + hand_length + hand_width"
         lm = smf.ols(formula = formula, data = df_train).fit()
         print(lm.summary())
         print("After selecting best 12 features:", features.shape)
         # Ran for all 12 and focused on picking on large coefficients to find tr
         ainable characteristics
         # Chose my 5 features because - 1) coeff are large and 2) trainable char
         acteristics
         # What does it tell us?
         # r2 - Most of the variance (64%) in bamscore can be predicted through t
         he factors given
         # coeff - largest coeff means it infact effects it
         # std err - afte rmodel fit, how much error is left? Essentially measure
         of how good each category fit the line
         # Lower standard error is best (normally)
         # For example, Reaction shuttle has a high standard error but high coeff
         which tells us it's a good indication.
         # not much variance
         # t stat tells us "how different the means are"
         # p value tells us - can't fit data well enough to for sure say 3/4 cour
         t sprint, wingspan, and hand length can be good predictors
```

OLS Regression Results

| ======== | ======= | | :=======: | ====== | ======= |
|--------------|---------|------------------|--------------|----------|--------------|
| Don Wariah | 1 | homagono | D. genranod. | | |
| Dep. Variab | re: | Dalliscore | R-squared: | | |
| Model: | | OLS | Adj. R-squa | rod. | |
| 0.631 | | OLS | Adj. R-Squa | rea: | |
| Method: | | Least Squares | E statistic | | |
| 106.4 | | Least Squares | r-statistic | • | |
| Date: | | Wed, 27 Apr 2022 | Drob (F gta | tiatia). | 4. |
| 44e-151 | | wed, 27 Apr 2022 | PIOD (F-Sta | tistic): | 4. |
| Time: | | 12.24.47 | Log-Likelih | | |
| 563.70 | | 13.24.47 | LOG-LIKETIII | J04 • | |
| No. Observa | tions. | 7/1 | AIC: | | |
| -1101. | CIOIIS. | 741 | AIC. | | |
| Df Residuals | c • | 728 | BIC: | | |
| -1041. | 5• | 720 | DIC. | | |
| Df Model: | | 12 | | | |
| | Type• | nonrobust | | | |
| | | :========= | :======== | | ======== |
| ======== | ======= | === | | | |
| | | coef | std err | t | P> t |
| [0.025 | 0.975] | | | | |
| | | | | | |
| Intercept | | | 2.548 | 2 606 | 0.009 |
| -11.642 | | -0.0399 | 2.540 | -2.000 | 0.003 |
| approach_ve | | 6 2102 | 0.580 | 10.729 | 0.000 |
| 5.081 | | 0.2192 | 0.300 | 10.729 | 0.000 |
| vertical_ju | | 4 8804 | 0.598 | Ω 155 | 0.000 |
| | 6.055 | P0004 | 0.590 | 0.133 | 0.000 |
| | | sprint 5.3725 | 6 835 | 0 786 | 0.432 |
| -8.046 | | _bpiinc 5.5725 | 0.033 | 0.700 | 0.432 |
| four_way_ag | | -17.1495 | 1.846 | _9 290 | 0.000 |
| -20.774 | | 17.1193 | 1.010 | 3.230 | 0.000 |
| reaction sh | | -51.6624 | 5.078 | -10.173 | 0.000 |
| -61.632 | -41.693 | 31.0021 | 3.070 | 10.173 | 0.000 |
| wingspan | 11.000 | 1.6944 | 1.106 | 1.532 | 0.126 |
| -0.477 | 3.865 | 1.0311 | 1.100 | 1.302 | 0.120 |
| reach | 3.003 | 3.7804 | 1.371 | 2.758 | 0.006 |
| 1.089 | 6.471 | 31,001 | 1.071 | 21,30 | 0.000 |
| height | 001,1 | 3.6030 | 1.101 | 3.272 | 0.001 |
| 1.442 | 5.765 | | | 012,2 | 0.001 |
| weight | 01,00 | 5.1150 | 1.934 | 2.645 | 0.008 |
| 1.318 | 8.912 | 0.1100 | | | |
| body comp | | 0.9108 | 0.257 | 3.544 | 0.000 |
| 0.406 | 1.415 | | | | |
| hand_length | | -1.3277 | 3.046 | -0.436 | 0.663 |
| -7.307 | 4.652 | - /, | - | | - |
| hand width | | 4.9526 | 2.362 | 2.097 | 0.036 |
| 0.316 | 9.589 | | | | |
| ======== | ======= | | :=======: | ====== | ======== |
| ====== | | | | | |
| Omnibus: | | 43.443 | Durbin-Wats | on: | |
| 1.993 | | | _ | | |
| Prob(Omnibus | S): | 0.000 | Jarque-Bera | (JB): | |
| 158.504 | | | | | |

```
Skew: 0.044 Prob(JB):
3.81e-35
Kurtosis: 5.264 Cond. No.
2.41e+03
```

Warnings:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 2.41e+03. This might indicate that there are

strong multicollinearity or other numerical problems.

After selecting best 12 features: (741, 7)

In [17]: # Reaction shuttle and four way agility are very important because magnitude is a lot bigger than coef for others
If Condition Number is too high I'll run into problems in matrix because program may not catch small errors

```
In [18]: #### Quick notes + Table Results Definitions
         ### df = samplesize - # of variables +1 --> number of independent observ
         ations
         ### constant is intercept in regression line and tells us avg value of o
         mmited variables and noise in model
         ### coeff term = slope aka rise over run, if x increases by 1 , and coef
         f is .7, y increased by .7
         ### standard error = std
         ### Standard error shows the sampling variability of these parameters.o^
         2 is equal to residual sum squares
         #### remember *o2 in first param and its the numerator in second param
         ### H0 : B2 = 0
                                  ( variable X has no influence on Y)
                                (X has significant impact on Y)
         ### Ha : B2 ≠ 0
         ### b1 ~ N(B1, \sigma b12) B1 is true mean of b1
         ### - b1 is param
         ### b2
                 ~ N(B2 , \sigma b22) B2 is true mean of b2
         ### - b2 is param
         ### p value - reject null <0.05 or fail to reject if >0.05. if 0 t is pr
         obably high
         ### R2 is the coefficient of determination that tells us that
         ### how much percentage variation independent variable can be explained
          by independent variable.
         # F stat - prob f stat > f stat given = 0 means reject null
         ### https://www.geeksforgeeks.org/interpreting-the-results-of-linear-reg
         ression-using-ols-summary/
```

Iteration:

- Going to choose what I think are the 5 most important features based on watching tests in real life
- Also picking the 5 features I think are most important from pairplot in EDA

Picking 5 Factors

2 of our 7 important factors are not trainable = hand_width and hand_length

Let's take them out

From our original 7, we picked these 5 because they had bigger coeff and are actually trainable

```
In [19]: formula = "bamscore ~ approach_vertical + vertical_jump + four_way_agili
    ty + reaction_shuttle + three_quarter_court_sprint"
    lm = smf.ols(formula = formula, data = df_train).fit()
    print(lm.summary())
    #https://www.datatechnotes.com/2021/02/seleckbest-feature-selection-exam
    ple-in-python.html
    # Now that we have eliminated a few factors, the contribution from 3/4 c
    ourt sprint is now statistically sig
```

OLS Regression Results

| ======================================= | ========= | | | :====== |
|---|--------------|-------------|-----------|---------|
| ====== Dep. Variable: | bamscore | R-squared: | | |
| 0.611 Model: | OLS | Adj. R-squ | ared: | |
| 0.608 | OLD | naj. n-squ | arcu. | |
| | east Squares | F-statistic | : | |
| 230.8 | 07.7 | D | | _ |
| Date: Wed, 49e-148 | 27 Apr 2022 | Prob (F-sta | atistic): | 5. |
| Time: | 13:24:47 | Log-Likeli | hood: | |
| 538.18 | | _ | | |
| No. Observations: | 741 | AIC: | | |
| -1064. Df Residuals: | 735 | BIC: | | |
| -1037. | 735 | BIC: | | |
| Df Model: | 5 | | | |
| Covariance Type: | nonrobust | | | |
| | ======== | ======== | ======== | :====== |
| | coef | std err | t | P> t |
| [0.025 0.975] | | | | |
| | | | | |
| Intercept | 0.5175 | 0.054 | 9.585 | 0.000 |
| 0.411 0.623 | | | | |
| approach_vertical | 5.3676 | 0.484 | 11.090 | 0.000 |
| 4.417 6.318 | 4 6055 | 0.500 | 0.001 | |
| vertical_jump 3.640 5.731 | 4.6855 | 0.532 | 8.801 | 0.000 |
| four way agility | -15.1359 | 1.778 | -8.513 | 0.000 |
| -18.627 -11.645 | | | | |
| reaction_shuttle | -50.3648 | 5.054 | -9.964 | 0.000 |
| -60.288 -40.442 | 10 5406 | c 1.4.4 | 2 101 | |
| three_quarter_court_sprin 7.479 31.602 | t 19.5406 | 6.144 | 3.181 | 0.002 |
| ======================================= | ========= | ======== | ======== | :====== |
| ===== | | | | |
| Omnibus: | 37.151 | Durbin-Wat | son: | |
| 1.977 Prob(Omnibus): | 0.000 | Jarque-Bera | a (.TR)• | |
| 118.152 | 0.000 | oardae-per | ٠ (١٥٥) | |
| Skew: | 0.055 | Prob(JB): | | |
| 2.21e-26 | | , | | |
| Kurtosis: | 4.953 | Cond. No. | | |
| 1.55e+03 | | | | |

Warnings:

^[1] Standard Errors assume that the covariance matrix of the errors is correctly specified.

^[2] The condition number is large, 1.55e+03. This might indicate that there are

strong multicollinearity or other numerical problems.

Using just those 5, 61.1% of variance in bamscore is explained from those 5 factors

Very close to value when we used all 12

5) GLSAR

GLSAR is "experimental", may not make sense, but wanted to try it

In linear reg - typically y values come from normal distribution - means related to predictor

In GLSAR - typically y values come from exponential family distribution - means related to some function of the mean related to pred

Main difference is the method the coefficients (betas) are found

Linear use Least Squares or max likelihood in normal distribution

In generalized models, have to only use maximum likelihood

```
In [20]: model = sm.GLSAR(y_train, X_train, rho=2)
for i in range(6):
    results = model.fit()
    print("AR coefficients: {0}".format(model.rho))
    rho, sigma = sm.regression.yule_walker(results.resid, order=model.or
    der)
        model = sm.GLSAR(y_train, X_train, rho)

lm = model.fit()
    print(lm.summary())
    # (int) rho is order of autoregressive covariance
    # covariance - extent to which 2 variables increase or decrease in tande
    m to each other
    ### coeff in linear reg are linear
```

AR coefficients: [0. 0.]

AR coefficients: [0.00779657 0.01681878] AR coefficients: [0.00797418 0.01742036] AR coefficients: [0.00797655 0.0174426] AR coefficients: [0.00797648 0.01744345] AR coefficients: [0.00797647 0.01744349]

GLSAR Regression Results

=========== R-squared (uncentered): Dep. Variable: bamscore 0.955 Model: GLSAR Adj. R-squared (uncentered): 0.955 Method: Least Squares F-statistic: 1296. Wed, 27 Apr 2022 Prob (F-statistic): Date: 0.00 Time: 13:24:47 Log-Likelihood: 560.08 No. Observations: 739 AIC: -1096. Df Residuals: 727 BIC: -1041. Df Model: 12 nonrobust

Covariance Type: nonrobust

| ======== | | ======== | ======== | ======== | ======= |
|-------------|-----------------|----------|----------|----------|---------|
| ======== | ======== | | | | |
| | | coef | std err | t | P> t |
| [0.025 | 0.975] | | | | |
| | | | | | |
| | | | | | |
| approach_ve | rtical | 5.4270 | 0.486 | 11.168 | 0.000 |
| 4.473 | 6.381 | | | | |
| vertical_ju | mp | 4.1267 | 0.528 | 7.813 | 0.000 |
| 3.090 | 5.164 | | | | |
| three_quart | er_court_sprint | 2.5040 | 6.762 | 0.370 | 0.711 |
| -10.771 | 15.779 | | | | |
| four_way_ag | ility | -17.7259 | 1.840 | -9.631 | 0.000 |
| -21.339 | -14.113 | | | | |
| reaction_sh | uttle | -52.1421 | 5.093 | -10.237 | 0.000 |
| -62.141 | -42.143 | | | | |
| wingspan | | -0.5815 | 0.723 | -0.804 | 0.422 |
| -2.001 | 0.838 | | | | |
| reach | | 1.0247 | 0.811 | 1.264 | 0.207 |
| -0.567 | 2.616 | | | | |
| height | | 1.6737 | 0.822 | 2.036 | 0.042 |
| 0.060 | 3.288 | | | | |
| weight | | 0.0769 | 0.066 | 1.164 | 0.245 |
| -0.053 | 0.206 | | | | |
| body_comp | | 0.4737 | 0.200 | 2.363 | 0.018 |
| 0.080 | 0.867 | | | | |
| hand_length | ı | -2.1260 | 3.068 | -0.693 | 0.489 |
| -8.150 | 3.898 | | | | |
| hand_width | | 5.2285 | 2.367 | 2.209 | 0.027 |
| 0.582 | 9.875 | | | | |
| ======== | :========= | ======== | ======== | ======== | ======= |

```
Omnibus:
                       45.433
                             Durbin-Watson:
1.993
Prob(Omnibus):
                       0.000
                             Jarque-Bera (JB):
169.727
Skew:
                       0.078
                             Prob(JB):
1.39e-37
                       5.343
                             Cond. No.
Kurtosis:
1.64e + 03
______
======
```

Warnings:

- [1] Standard Errors assume that the covariance matrix of the errors is correctly specified.
- [2] The condition number is large, 1.64e+03. This might indicate that there are

strong multicollinearity or other numerical problems.

Insight:

GLSAR Model is very over fitted with r2 score of .9555

r2 on test data and overfitted

Tried less iterations on loop and higher rho and neither made a difference after 1 iteration

Going to move and try random forest model since GLSAR model is very overfitted

6) Random Forest

```
In [23]: # Random Forest
         ## Going to try random forrest model because GLSAR model and had bad ove
         rfitting or the same results as OLS model
         ## Random forrest corrects for high variance/overfitting by using many d
         ecision trees
         #Steps:
         # -create bootstrapped dataset with subset of variables
         # -fit decision tree
         # -repeat and tally predictions
In [24]: # create regressor object
         regressor = RandomForestRegressor(n estimators = 100, random state = 0)
         cols = ["vertical jump", "approach vertical", "four way agility", "react
         ion_shuttle", "three_quarter_court_sprint"]
         # fit the regressor with x and y data
         rf = regressor.fit(X train[cols], y train)
         rf.score(X_test[cols], y_test)
         # score if fit and test on full data frame
Out[24]: 0.6005390346228129
In [25]: # Messed around to see if anthros gave us a good r2 score and it did not
         regressor = RandomForestRegressor(n estimators = 100, random state = 0)
         cols = ["wingspan", "reach", "height", "weight", "body comp", "hand leng
         th", "hand width"]
         # fit the regressor with x and y data
         rf = regressor.fit(X_train[cols], y_train)
         rf.score(X test[cols], y test)
Out[25]: 0.19881330115476226
```

7) MLP Regressor = Multilayer perceptron

Wanted to try a new random model and see if I could get a better r2 score.

I wanted to try this because I had never dealt with hidden layers with different weights before

I put in one input-> it trains the weights within the multiple layers in the hidden data, goes through hidden data many times as it learns and spits out -> output - very complicated on backend

```
In [27]: # Mess around with hyper params
         # add learning rate init - default =.001
         regr = MLPRegressor(random_state=1, max_iter=500, learning_rate init=.00
         1).fit(X_train, y_train)
         regr.score(X_test, y_test)
Out[27]: -0.0022790688232969813
In [28]: # increase learning rate init to.005
         regr = MLPRegressor(random state=1, max iter=500, learning rate init=.00
         5).fit(X_train, y_train)
         regr.score(X_test, y_test)
Out[28]: 0.39752644122382885
In [29]: # increase learning rate init to.009 was the best after trying range .00
         1 - .01
         regr = MLPRegressor(random state=1, max iter=500, learning rate init=.00
         9).fit(X train, y train)
         regr.score(X_test, y_test)
```

Out[29]: 0.4381936060903642

Add Solver

Out[31]: 0.5506230429046819

Add maximum fun

```
In [32]: ##### Since we used solver = lbfgs, we can use maximum fun calls.
##### Default = 15000 calls
regr = MLPRegressor(random_state=1, max_iter=500, learning_rate_init=.00
9, solver='lbfgs', max_fun=15000).fit(X_train, y_train)
regr.score(X_test, y_test)
```

Out[32]: 0.5506230429046819

```
In [33]: ##### Increasing max_fun = no change
##### Decreasing max_fun <150 decreased r2</pre>
```

8) Summary of 4 Models

This model gave us this, this

Best model

1) OLS = .612

2) Random Forest = .6

```
In [34]: formula = "bamscore ~ approach_vertical + vertical_jump + four_way_agili
    ty + reaction_shuttle + three_quarter_court_sprint"
    lm = smf.ols(formula = formula, data = df_train).fit()
    print(lm.summary())
```

OLS Regression Results

| ======================================= | :========= | | | |
|---|------------------|-------------|-----------|---------|
| ====== Dep. Variable: | bamscore | R-squared: | | |
| 0.611 Model: | OLS | Adi Dagua | rode | |
| 0.608 | OLS | Adj. R-squa | irea: | |
| Method: | Least Squares | F-statistic | :: | |
| 230.8 | - | | | |
| Date: | Wed, 27 Apr 2022 | Prob (F-sta | tistic): | 5 . |
| 49e-148 | 10.04.40 | | • | |
| Time: 538.18 | 13:24:49 | Log-Likelih | 100a: | |
| No. Observations: | 741 | AIC: | | |
| -1064. | , 11 | 1110. | | |
| Df Residuals: | 735 | BIC: | | |
| -1037. | | | | |
| Df Model: | 5 | | | |
| Covariance Type: | | | | |
| | | | | |
| | | std err | t | P> t |
| [0.025 0.975] | | | | , , |
| | | | | |
| | | 0.054 | 0 505 | 0 000 |
| Intercept 0.411 0.623 | 0.51/5 | 0.054 | 9.585 | 0.000 |
| approach_vertical | 5 3676 | 0.484 | 11.090 | 0.000 |
| 4.417 6.318 | 3.3070 | 0.404 | 11.000 | 0.000 |
| vertical_jump | 4.6855 | 0.532 | 8.801 | 0.000 |
| 3.640 5.731 | | | | |
| four_way_agility | -15.1359 | 1.778 | -8.513 | 0.000 |
| -18.627 -11.645 | | | | |
| reaction_shuttle | -50.3648 | 5.054 | -9.964 | 0.000 |
| -60.288 -40.442 | 10 5406 | C 144 | 2 101 | 0 000 |
| three_quarter_court_ 7.479 31.602 | _sprint 19.5406 | 6.144 | 3.181 | 0.002 |
| 7.479 51.002 ============== | :========= | :======== | :======== | .====== |
| ====== | | | | |
| Omnibus: | 37.151 | Durbin-Wats | on: | |
| 1.977 | | | | |
| Prob(Omnibus): | 0.000 | Jarque-Bera | (JB): | |
| 118.152 | 0.055 | Dwob / TD \ | | |
| Skew: 2.21e-26 | 0.055 | Prob(JB): | | |
| Z.21e-20 Kurtosis: | 4.953 | Cond. No. | | |
| 1.55e+03 | 4.733 | CO114. 140. | | |
| | | .======== | | |

Warnings:

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^[2] The condition number is large, 1.55e+03. This might indicate that there are

strong multicollinearity or other numerical problems.

Based on our best model, if someone wants to best improve their bam score they should focus on improving:

- 1) reaction shuttle
- 2) 3/4 court sprint
- 3) four way agility

Also wanted to try and predict bamscore using our factors

Randomly select 5 people from our training data

```
In [35]: idx = random.choices(range(X_train.shape[0]), k=5)
print(idx)
[436, 1, 526, 261, 654]
```

predict bamscore (normalized score)

```
In [36]: y_pred = lm.predict(X_train.iloc[idx,:])
    print(y_pred)

114     0.386732
635     0.571967
839     0.439271
475     0.404971
868     0.422371
dtype: float64
```

Unnormalize the predicted bamscore

```
In [37]: X_in = X_train_ids_reg.iloc[idx,:]
```

```
In [38]: y_pred_reg = y_pred*(y_train_ids_reg.max()-y_train_ids_reg.min()) + y_tr
    ain_ids_reg.min()
    y_pred_reg

Out[38]: 114     1814.016336
    635     1936.641852
    839     1848.797340
    475     1826.090597
    868     1837.609856
    dtype: float64
```

Show table of test scores for our 5 players, bamscore above ^

| In [39]: | X_in | l | | | | |
|----------|------|-------------------|---------------|----------------------------|------------------|------------------|
| Out[39]: | | approach_vertical | vertical_jump | three_quarter_court_sprint | four_way_agility | reaction_shuttle |
| | 114 | 29.000000 | 24.000000 | 3.464 | 12.104 | 3.631 |
| | 635 | 31.829615 | 25.860157 | 3.579 | 11.876 | 3.371 |
| | 839 | 29.500000 | 24.000000 | 3.620 | 11.751 | 3.616 |
| | 475 | 30.000000 | 23.000000 | 3.664 | 12.486 | 3.471 |
| | 868 | 30.500000 | 23.500000 | 3.403 | 11.839 | 3.607 |

We can now say improving at these 5 important factors will increase bamscore.

In the future I really wan't to be able to say "increasing you speed by .1 second in a test can increase bam score by a certain numerical amount"