STAT 139: Final Project

Danny Kim, Christopher Lee, Karina Wang, Daniel Son

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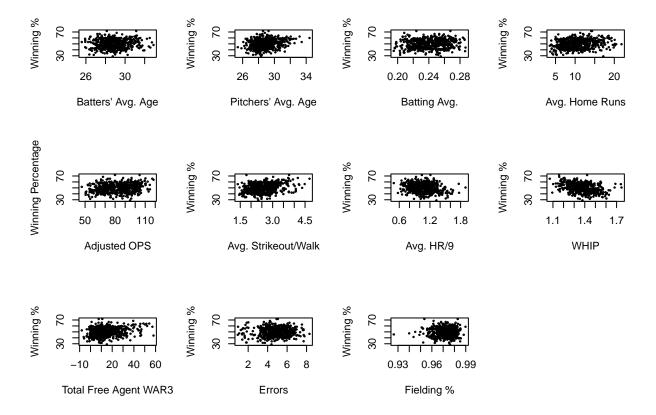
EDA

```
set.seed(139)
library(dplyr)
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
##
  The following objects are masked from 'package:base':
##
       intersect, setdiff, setequal, union
# Load team data
team_data = list()
team_wins <- list()</pre>
drop = c("W", "L")
for (year in 1997:2022) {
 df1 = read.csv(paste("data/teams_data/batting", year, ".csv", sep=""))
 df2 = read.csv(paste("data/teams_data/pitching", year, ".csv", sep=""))
 df3 = read.csv(paste("data/teams_data/fielding", year, ".csv", sep=""))
  df_tot = merge(merge(df1, df2, by="Tm", suffixes=c(".bat", ".pitch")), df3, by="Tm", suffixes=c("", "
  df_tot = df_tot[
    !(df_tot$Tm %in% c("", "League Average")),
    !(names(df_tot) %in% drop)
 df_tot$Tm = factor(df_tot$Tm)
  team_data[[year]] = df_tot
  team_wins[[year]] = df_tot[, c("Tm", "W.L.")]
# Load player data
years <- 1997:2022
bps <- c("batting", "pitching", "fielding")</pre>
player_data <- list()</pre>
```

```
for (year in years) {
  player_data[[year]] <- list()</pre>
  for (bp in bps) {
    player_data[[year]][[bp]] <- read.csv(paste("data/player_data/", bp, year, ".csv", sep=""))</pre>
    quant_cols <- names(select_if(player_data[[year]][[bp]], is.numeric))</pre>
    for (col in quant_cols) {
      # impute data with mean
      df <- player_data[[year]][[bp]]</pre>
      player_data[[year]][[bp]][is.na(player_data[[year]][[bp]][,col]),col] <- mean(df[,col], na.rm=TRU</pre>
    }
 }
}
fa_data = list()
for (year in years) {
 fa_data[[year]] = read.csv(paste("data/fa_data/fa", year, ".csv", sep=""))
  fa_data[[year]]$WAR3[is.na(fa_data[[year]]$WAR3)] = 0
}
set.seed(139)
# Data Cleaning for the Team Data
team wins <- list()</pre>
for (year in years) {
  team_wins[[year]] <- team_data[[year]][!(team_data[[year]]$Tm %in% c("", "League Average")), c("Tm",
}
set.seed(139)
# Clean player data
for (year in years) {
 for (bp in bps) {
    player_data[[year]][[bp]]$year <- year</pre>
    player_data[[year]][[bp]]$year_adj <- year - 1997</pre>
}
for (year in years) {
 player_data[[year]][["pitching"]] = player_data[[year]][["pitching"]][!is.infinite(player_data[[year])
}
long_team_names <- team_data[[year]][!(team_data[[year]]$Tm %in% c("", "League Average")),]$Tm
short_team_names <- c("ARI", "ATL", "BAL", "BOS", "CHC", "CHW", "CIN", "CLE", "COL", "DET",
                       "HOU", "KCR", "LAA", "LAD", "MIA", "MIL", "MIN", "NYM", "NYY", "OAK",
                       "PHI", "PIT", "SDP", "SFG", "SEA", "STL", "TBR", "TEX", "TOR", "WSN")
agg_data <- list()</pre>
for (year in years) {
  agg_data[[year]] <- list()</pre>
  for (bp in bps) {
    quant_cols <- names(select_if(player_data[[year]][[bp]], is.numeric))</pre>
    agg_data[[year]][[bp]] <- player_data[[year]][[bp]][, c("Tm", quant_cols)] %>%
      group_by(Tm) %>%
      summarise(across(quant_cols, ~weighted.mean(., w = G)))
    agg_data[[year]][[bp]] <- agg_data[[year]][[bp]][!(agg_data[[year]][[bp]]$Tm == "TOT"),]
    agg_data[[year]][[bp]]$long_Tm <- factor(</pre>
```

```
agg_data[[year]][[bp]]$Tm,
      levels=short_team_names,
      labels=long_team_names
    )
  }
}
## Warning: Using an external vector in selections was deprecated in tidyselect 1.1.0.
## i Please use 'all_of()' or 'any_of()' instead.
##
     # Was:
##
     data %>% select(quant_cols)
##
##
     # Now:
     data %>% select(all_of(quant_cols))
##
##
## See <https://tidyselect.r-lib.org/reference/faq-external-vector.html>.
player_combo <- list()</pre>
for (year in years) {
 player_combo[[year]] <- merge(merge(agg_data[[year]][[bps[1]]], agg_data[[year]][[bps[2]]], by="Tm",</pre>
agg fa data <- list()
for (year in years) {
  agg_fa_data[[year]] = fa_data[[year]] %% group_by(To.Team) %>% summarise(tot_fa_war3=sum(WAR3), num_
# add response variable to player data
player_with_wins <- list()</pre>
for (year in 1997:2021) {
  player_with_wins[[year]] <- merge(player_combo[[year]], team_wins[[year+1]], by.x="long_Tm.pitch", by
player_with_wins_fa <- list()</pre>
for (year in 1997:2021) {
  player_with_wins_fa[[year]] <- merge(player_with_wins[[year]], agg_fa_data[[year]], by.x="long_Tm.pit</pre>
player_with_wins_combined = bind_rows(player_with_wins_fa, )
player_with_wins_combined$W.L..same_year = 100 * player_with_wins_combined$W.L..same_year
player_with_wins_combined$W.L..next_year = 100 * player_with_wins_combined$W.L..next_year
drop_cols = c("long_Tm.pitch", "Rk.bat", "G.bat", "long_Tm.bat", "Rk.pitch", "W", "L", "G.pitch", "long
              "Age", "GS", "CG", "GS.field", "CG.field", "Rdrs", "Rdrs.yr", "Rgood")
player_with_wins_combined = player_with_wins_combined[, !(names(player_with_wins_combined) %in% drop_co
n.rows = nrow(player_with_wins_combined)
n.train = 0.8 * n.rows
train.rows = sample(n.rows, n.train)
train.df = player_with_wins_combined[train.rows,]
colnames(train.df)[colnames(train.df) == 'OPS.'] <- 'OPSplus'</pre>
colnames(train.df)[colnames(train.df) == 'ERA.'] <- 'ERAplus'</pre>
```

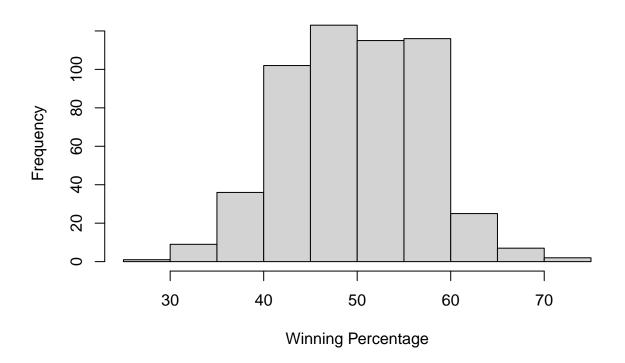
```
test.df = player_with_wins_combined[-train.rows,]
colnames(test.df)[colnames(test.df) == 'OPS.'] <- 'OPSplus'</pre>
colnames(test.df)[colnames(test.df) == 'ERA.'] <- 'ERAplus'</pre>
set.seed(139)
# train.df
names(train.df)
   [1] "Tm"
                                            "PA"
                                                              "AB"
##
                          "Age.bat"
   [5] "R.bat"
                          "H.bat"
                                            "X2B"
                                                              "X3B"
   [9] "HR.bat"
                          "RBI"
                                            "SB"
                                                              "CS"
##
## [13] "BB.bat"
                          "SO.bat"
                                                              "0BP"
                                            "BA"
                          "OPS"
                                            "OPSplus"
                                                              "TB"
## [17] "SLG"
## [21] "GDP"
                          "HBP.bat"
                                            "SH"
                                                              "SF"
## [25] "IBB.bat"
                          "year.bat"
                                            "year_adj.bat"
                                                              "Age.pitch"
## [29] "W.L..same_year"
                          "ERA"
                                            "GF"
                                                              "SHO"
## [33] "SV"
                          "IP"
                                            "H.pitch"
                                                              "R.pitch"
                                            "BB.pitch"
                                                              "IBB.pitch"
## [37] "ER"
                          "HR.pitch"
                                                              יי קשיי
## [41] "SO.pitch"
                          "HBP.pitch"
                                            "BK"
## [45] "BF"
                          "ERAplus"
                                            "FTP"
                                                              "WHTP"
## [49] "H9"
                          "HR9"
                                            "BB9"
                                                              "S09"
## [53] "SO.W"
                          "year.pitch"
                                            "year_adj.pitch"
                                                             "Rk"
                          "Inn"
                                            "Ch"
## [57] "G"
                                                              "PO"
                          "E"
                                            "DP"
                                                              "Fld."
## [61] "A"
## [65] "Rtot"
                          "Rtot.vr"
                                            "RF.9"
                                                              "RF.G"
## [69] "year"
                          "year_adj"
                                            "W.L..next_year" "tot_fa_war3"
## [73] "num_fas"
set.seed(139)
# Explore Potential Predictors
par(mfrow=c(3,4))
plot(W.L..next_year ~ Age.bat, data=train.df,
     xlab="Batters' Avg. Age", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ Age.pitch, data=train.df,
     xlab="Pitchers' Avg. Age", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ BA, data=train.df,
     xlab="Batting Avg.", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ HR.bat, data=train.df,
     xlab="Avg. Home Runs", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ OPSplus, data=train.df,
     xlab="Adjusted OPS", ylab="Winning Percentage", cex=0.3)
plot(W.L..next_year ~ SO.W, data=train.df,
     xlab="Avg. Strikeout/Walk", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ HR9, data=train.df,
     xlab="Avg. HR/9", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ WHIP, data=train.df,
     xlab="WHIP", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ tot_fa_war3, data=train.df,
     xlab="Total Free Agent WAR3", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ E, data=train.df,
     xlab="Errors", ylab="Winning %", cex=0.3)
plot(W.L..next_year ~ Fld., data=train.df,
     xlab="Fielding %", ylab="Winning %", cex=0.3)
```



```
set.seed(139)
# Summary statistics for winpct
summary(train.df$W.L..next_year)
```

```
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## 29.00 44.25 50.00 50.00 55.60 71.70
```

Distribution of Winning Percentage

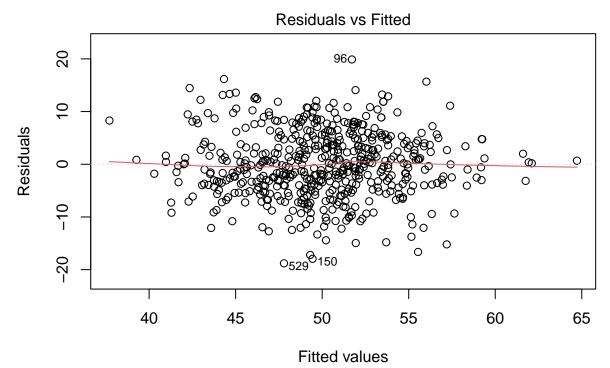


```
set.seed(139)
# Correlation matrix
cor(train.df[, c("W.L..next_year", "Age.bat", "Age.pitch", "BA", "HR.bat", "OPS", "SO.W", "HR9", "WHIP"
```

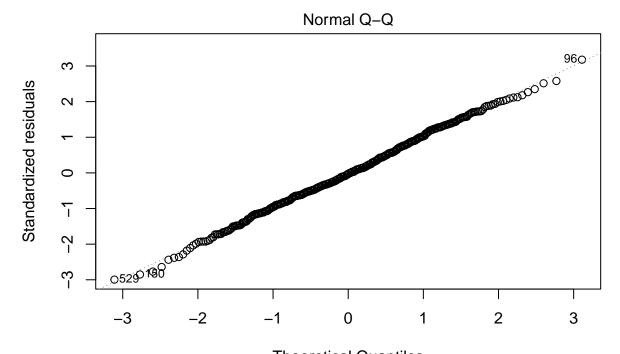
```
##
                 W.L..next_year
                                                                        HR.bat
                                    Age.bat
                                              Age.pitch
                                                                BA
                     1.00000000
                                0.08224671
                                             0.21742466
                                                        0.12566525
## W.L..next_year
## Age.bat
                     0.08224671
                                 1.00000000
                                             0.55001609
                                                        0.17936468
                                                                    0.14955980
## Age.pitch
                     0.21742466
                                 0.55001609
                                             1.00000000
                                                        0.11001110
                                                                    0.17415837
## BA
                     0.12566525
                                 0.17936468
                                             0.11001110
                                                         1.0000000
                                                                    0.54086115
## HR.bat
                                 0.14955980
                     0.22847988
                                             0.17415837
                                                         0.54086115
                                                                    1.00000000
## OPS
                     0.21118275
                                0.14622701
                                             0.15726077
                                                        0.91088907
                                                                    0.70048120
## SO.W
                     0.27971182 -0.12666156
                                             0.01433416 -0.16523565
                                                                    0.04242539
## HR9
                    -0.21914037 -0.15698253 -0.11519862
                                                        0.06053036
                                                                    0.13528353
## WHIP
                    -0.37861475
                                0.01837121 -0.09029580
                                                        0.15570078 -0.02679298
                                0.20214373
                                            0.27480015
                                                        0.08147753
## tot_fa_war3
                     0.24658861
                                                                    0.12028178
## E
                     0.05870997
                                0.07619294
                                            0.08515064
                                                        0.15724569
                                                                    0.24875661
                     0.07749318
## Fld.
                                             0.15603131
                                0.11616465
                                                        0.03284303
                                                                    0.09552827
##
                           OPS
                                      SO.W
                                                   HR9
                                                             WHIP tot fa war3
## W.L..next_year 0.2111827540 0.27971182 -0.21914037 -0.37861475
                                                                   0.24658861
                  0.1462270149 -0.12666156 -0.15698253 0.01837121
                                                                   0.20214373
## Age.bat
## Age.pitch
                  ## BA
                  0.9108890698 - 0.16523565 \ 0.06053036 \ 0.15570078
                                                                   0.08147753
## HR.bat
                  0.7004811952 0.04242539 0.13528353 -0.02679298
## OPS
                  1.000000000 -0.03748966 0.20036799 0.10150780
                                                                   0.14490028
## SO.W
                 -0.0374896628 1.00000000 -0.08710935 -0.74611516 0.11303284
```

```
## HR9
                  0.2003679869 -0.08710935 1.00000000 0.44954337 -0.01632062
                  0.1015078012 -0.74611516  0.44954337  1.00000000 -0.07786594
## WHIP
                  ## tot fa war3
                  0.0483299012 -0.34676528 -0.17488952 0.19344202 -0.07855023
## F.
## Fld.
                  0.0001700022 0.03183827 -0.13485425 -0.15172872 0.03494714
                           Ε
##
                                      Fld.
## W.L..next_year 0.05870997 0.0774931799
## Age.bat
                  0.07619294 0.1161646523
## Age.pitch
                  0.08515064 0.1560313061
## BA
                  0.15724569 0.0328430314
## HR.bat
                  0.24875661 0.0955282742
## OPS
                  0.04832990 0.0001700022
## SO.W
                 -0.34676528 0.0318382734
## HR9
                 -0.17488952 -0.1348542488
## WHIP
                 0.19344202 -0.1517287249
                 -0.07855023 0.0349471418
## tot_fa_war3
## E
                 1.00000000 -0.0300911417
## Fld.
                 -0.03009114 1.000000000
cor(train.df[, c("W.L..next_year", "Age.bat", "Age.pitch", "BA", "HR.bat", "OPS", "SO.W", "HR9", "WHIP"
##
                 W.L..next_year
                                     Age.bat
                                                Age.pitch
                    1.000000000 0.0067645221 0.0472734818 0.015791755
## W.L..next_year
                    0.006764522 1.0000000000 0.3025177042 0.032171688
## Age.bat
## Age.pitch
                    0.047273482 0.3025177042 1.0000000000 0.012102441
## BA
                    0.015791755 0.0321716877 0.0121024412 1.000000000
## HR.bat
                    0.052203057 0.0223681334 0.0303311363 0.292530787
## OPS
                    0.044598156 0.0213823399 0.0247309513 0.829718897
                    0.078238703 0.0160431499 0.0002054681 0.027302819
## SO.W
## HR9
                    0.048022500 0.0246435148 0.0132707225 0.003663925
## WHIP
                    0.143349129 0.0003375014 0.0081533311 0.024242733
                    0.060805942 0.0408620872 0.0755151242 0.006638587
## tot_fa_war3
## E
                    0.003446860 0.0058053636 0.0072506310 0.024726208
## Fld.
                    0.006005193 0.0134942264 0.0243457685 0.001078665
                                       OPS
                                                   SO.W
##
                       HR.bat
                                                                HR.9
                                                                            WHTP
## W.L..next year 0.0522030566 4.459816e-02 0.0782387030 0.0480224998 0.1433491285
                 0.0223681334 2.138234e-02 0.0160431499 0.0246435148 0.0003375014
## Age.bat
                 0.0303311363 2.473095e-02 0.0002054681 0.0132707225 0.0081533311
## Age.pitch
                 0.2925307865 8.297189e-01 0.0273028187 0.0036639247 0.0242427326
## BA
## HR.bat
                 1.0000000000 4.906739e-01 0.0017999134 0.0183016333 0.0007178638
## OPS
                 0.4906739048 1.000000e+00 0.0014054748 0.0401473302 0.0103038337
## SO.W
                 0.0017999134 1.405475e-03 1.0000000000 0.0075880387 0.5566878383
                 0.0183016333 4.014733e-02 0.0075880387 1.0000000000 0.2020892372
## HR9
## WHIP
                 0.0007178638 1.030383e-02 0.5566878383 0.2020892372 1.0000000000
## tot_fa_war3
                 0.0144677066 2.099609e-02 0.0127764222 0.0002663625 0.0060631047
                 0.0618798534 2.335779e-03 0.1202461613 0.0305863439 0.0374198160
## E
## Fld.
                 0.0091256512 2.890074e-08 0.0010136757 0.0181856684 0.0230216060
##
                                         Ε
                  tot_fa_war3
                                                   Fld.
## W.L..next_year 0.0608059421 0.0034468602 6.005193e-03
## Age.bat
                 0.0408620872 0.0058053636 1.349423e-02
                 0.0755151242 0.0072506310 2.434577e-02
## Age.pitch
## BA
                 0.0066385874 0.0247262081 1.078665e-03
                 0.0144677066 0.0618798534 9.125651e-03
## HR.bat
                 0.0209960915 0.0023357794 2.890074e-08
## OPS
```

```
## SO.W
                 0.0127764222 0.1202461613 1.013676e-03
## HR9
                 0.0002663625 0.0305863439 1.818567e-02
## WHIP
                 0.0060631047 0.0374198160 2.302161e-02
                 1.000000000 0.0061701382 1.221303e-03
## tot_fa_war3
## E
                 0.0061701382 1.0000000000 9.054768e-04
## Fld.
                 0.0012213027 0.0009054768 1.000000e+00
set.seed(139)
# Baseline Multiple Regression Model
baseline <- lm(W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat +
                OPS + SO.W + HR9 + WHIP + tot_fa_war3 + E + Fld. , data = train.df)
summary(baseline)
##
## Call:
## lm(formula = W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat +
      OPS + SO.W + HR9 + WHIP + tot_fa_war3 + E + Fld., data = train.df)
## Residuals:
       Min
                 1Q Median
                                  30
                                          Max
## -18.7940 -3.9996 -0.1834 4.3942 19.8820
##
## Coefficients:
               Estimate Std. Error t value Pr(>|t|)
##
                28.6771 38.5617 0.744 0.457410
## (Intercept)
## Age.bat
                -0.2027
                          0.2738 -0.740 0.459511
## Age.pitch
                 0.4866
                           0.2695
                                   1.805 0.071580 .
              -167.7755 43.1161 -3.891 0.000113 ***
## BA
## HR.bat
               -0.1662 0.1318 -1.261 0.207948
## OPS
              86.8924 17.1237 5.074 5.41e-07 ***
## SO.W
                0.4083
                        0.8394 0.486 0.626876
## HR9
               -5.0925 1.7943 -2.838 0.004714 **
## WHIP
               -21.0898 4.8067 -4.388 1.39e-05 ***
                           0.0249 4.061 5.63e-05 ***
## tot_fa_war3
               0.1011
## E
                1.0228
                           0.2805 3.646 0.000293 ***
## Fld.
                22.9958 37.3691 0.615 0.538577
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
## Residual standard error: 6.345 on 524 degrees of freedom
## Multiple R-squared: 0.2933, Adjusted R-squared: 0.2784
## F-statistic: 19.77 on 11 and 524 DF, p-value: < 2.2e-16
set.seed(139)
# Asssess Linear Model Assumptions
plot(baseline, which=c(1,2))
```



Im(W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat + OPS + SO.W + HR9 + ...



Theoretical Quantiles
Im(W.L..next_year ~ Age.bat + Age.pitch + BA + HR.bat + OPS + SO.W + HR9 + ...

```
set.seed(139)
RMSE <- function(y,yhat){
    SSE = sum((y-yhat)^2)
    SST = sum((y - mean(y))^2)
    return(sqrt(SSE/length(y)))
}

R2 <- function(y,yhat) {
    SSE = sum((y-yhat)^2)
    SST = sum((y-mean(y))^2)
    r.squared <- 1 - (SSE / SST)
    return(r.squared)
}
baseline.trainRMSE = RMSE(train.df$W.L..next_year, predict(baseline, newdata=train.df))
baseline.testRMSE = RMSE(test.df$W.L..next_year, predict(baseline, newdata=test.df))
baseline.trainR2 = R2(train.df$W.L..next_year, predict(baseline, newdata=train.df))
baseline.testR2 = R2(test.df$W.L..next_year, predict(baseline, newdata=test.df))</pre>
```

Linear Regression

```
## [5] "R.bat"
                                           "X2B"
                                                             "X3B"
                         "H.bat"
                         "RBT"
## [9] "HR.bat"
                                           "SB"
                                                             "CS"
                         "SO.bat"
                                                             "OBP"
## [13] "BB.bat"
                                           "BA"
## [17] "SLG"
                         "OPS"
                                           "OPSplus"
                                                             "TB"
                                           "SH"
## [21] "GDP"
                                                             "SF"
                         "HBP.bat"
## [25] "IBB.bat"
                         "year.bat"
                                           "year adj.bat"
                                                            "Age.pitch"
## [29] "W.L..same year" "ERA"
                                           "GF"
                                                             "SHO"
## [33] "SV"
                         "TP"
                                           "H.pitch"
                                                            "R.pitch"
                                           "BB.pitch"
                                                             "IBB.pitch"
## [37] "ER"
                         "HR.pitch"
                                                             יישפיי
## [41] "SO.pitch"
                                           "BK"
                         "HBP.pitch"
## [45] "BF"
                         "ERAplus"
                                           "FIP"
                                                             "WHIP"
## [49] "H9"
                         "HR9"
                                           "BB9"
                                                             "S09"
## [53] "SO.W"
                         "year.pitch"
                                           "year_adj.pitch" "Rk"
                                           "Ch"
                                                             "PO"
## [57] "G"
                         "Inn"
## [61] "A"
                         "E"
                                           "DP"
                                                            "Fld."
                                           "RF.9"
## [65] "Rtot"
                         "Rtot.yr"
                                                            "RF.G"
## [69] "year"
                         "year_adj"
                                           "W.L..next_year" "tot_fa_war3"
## [73] "num fas"
set.seed(139)
# full linear regression models
# ignore Rk.bat, R.bat, RBI, year.bat, year_adj.bat, W, L, R.pitch, year.pitch
# year_adj.pitch, Rk, WL..next_year, year, year_adj, ERA, ERAplus
# Rtot, Rtot.yr, Rdrs, Rgood (hard to interpret)
lm.full <- lm(W.L..next_year ~ Age.bat + PA + AB + H.bat + X2B + X3B +</pre>
                HR.bat + SB + CS + BB.bat + SO.bat + BA + OBP + SLG + OPS + OPSplus +
                TB + GDP + HBP.bat + SH + SF + IBB.bat + Age.pitch + W.L..same_year +
                GF + SHO + SV + IP + H.pitch + HR.pitch +
                BB.pitch + IBB.pitch + SO.pitch + HBP.pitch + BK + WP + BF +
                FIP + WHIP + H9 + HR9 + BB9 + S09 + S0.W +
                G + Inn + Ch + PO + A + E + DP + Fld. +
                RF.9 + RF.G + tot fa war3 + num fas,
              data = train.df)
lmfull.trainRMSE = RMSE(train.df$W.L..next_year, predict(lm.full, newdata=train.df))
## Warning in predict.lm(lm.full, newdata = train.df): prediction from a rank-
## deficient fit may be misleading
lmfull.testRMSE = RMSE(test.df$W.L..next_year, predict(lm.full, newdata=test.df))
## Warning in predict.lm(lm.full, newdata = test.df): prediction from a rank-
## deficient fit may be misleading
lmfull.trainR2 = R2(train.df$\W.L..next_year, predict(lm.full, newdata=train.df))
## Warning in predict.lm(lm.full, newdata = train.df): prediction from a rank-
## deficient fit may be misleading
lmfull.testR2 = R2(test.df$W.L..next_year, predict(lm.full, newdata=test.df))
```

```
## Warning in predict.lm(lm.full, newdata = test.df): prediction from a rank-
## deficient fit may be misleading
lm.fullinteraction <- lm(W.L..next_year ~ (Age.bat + PA + AB + H.bat + X2B + X3B +</pre>
                HR.bat + SB + CS + BB.bat + SO.bat + BA + OBP + SLG + OPS + OPSplus +
                TB + GDP + HBP.bat + SH + SF + IBB.bat + Age.pitch + W.L..same_year +
                GF + SHO + SV + IP + H.pitch + HR.pitch +
                BB.pitch + IBB.pitch + SO.pitch + HBP.pitch + BK + WP + BF +
                FIP + WHIP + H9 + HR9 + BB9 + S09 + S0.W +
                G + Inn + Ch + PO + A + E + DP + Fld. +
                RF.9 + RF.G + tot_fa_war3 + num_fas)^2, data = train.df)
lmfullinteraction.trainRMSE = RMSE(train.df$W.L..next_year, predict(lm.fullinteraction, newdata=train.d
## Warning in predict.lm(lm.fullinteraction, newdata = train.df): prediction from a
## rank-deficient fit may be misleading
lmfullinteraction.testRMSE = RMSE(test.df$W.L..next_year, predict(lm.fullinteraction, newdata=test.df))
## Warning in predict.lm(lm.fullinteraction, newdata = test.df): prediction from a
## rank-deficient fit may be misleading
lmfullinteraction.trainR2 = R2(train.df$W.L..next_year, predict(lm.fullinteraction, newdata=train.df))
## Warning in predict.lm(lm.fullinteraction, newdata = train.df): prediction from a
## rank-deficient fit may be misleading
lmfullinteraction.testR2 = R2(test.df$W.L..next year, predict(lm.fullinteraction, newdata=test.df))
## Warning in predict.lm(lm.fullinteraction, newdata = test.df): prediction from a
## rank-deficient fit may be misleading
set.seed(139)
# Ridge Regression
library(glmnet)
## Warning: package 'glmnet' was built under R version 4.2.2
## Loading required package: Matrix
## Loaded glmnet 4.1-4
library(caret)
## Loading required package: ggplot2
## Loading required package: lattice
```

```
##
## Attaching package: 'caret'
## The following objects are masked _by_ '.GlobalEnv':
##
##
       R2, RMSE
# regularize full model
X.full = model.matrix(lm.full)[,-1] # drop intercept
best_lambda = cv.glmnet(X.full, train.df$W.L..next_year, alpha=0, lambda=10^seq(-4, 4, 0.1))$lambda.min
## [1] 1.258925
ridges.full = glmnet(X.full, train.df$W.L..next_year, alpha=0,
                     lambda=best_lambda)
imp <- as.data.frame(varImp(ridges.full, lambda=best_lambda))</pre>
imp <- data.frame(overall = imp$Overall,</pre>
           names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]
##
       overall names
## 13 38.477736
                 OBP
## 52 18.456584 Fld.
## 14 15.601157
                 SLG
## 15 10.724433
                 OPS
## 39 6.301111 WHIP
## 26 4.141528
                SHO
## 54 2.620403 RF.G
## 35 2.396358
                  BK
## 41 1.381744
                 HR9
## 40 1.274424
                  Н9
X.full.test = model.matrix(lm.full, data=test.df)[,-1] # drop intercept
yhats.full.train = predict(ridges.full, X.full)
ridgesfull.trainRMSE = RMSE(train.df$W.L..next_year, yhats.full.train) # train RMSE
ridgesfull.trainR2 = R2(train.df$W.L..next_year, yhats.full.train) # train R2
yhats.full.test = predict(ridges.full, X.full.test)
#plot(RMSE.ridges.full.test~log(ridges.full$lambda, 10), type='l')
ridgesfull.testRMSE = RMSE(test.df$W.L..next_year, yhats.full.test) # test RMSE
ridgesfull.testR2 = R2(test.df$W.L..next_year, yhats.full.test) # test R2
set.seed(139)
# regularize full interaction model
X.fullinteraction = model.matrix(lm.fullinteraction)[,-1] # drop intercept
best_lambda = cv.glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=0,
                        lambda=10^seq(-4, 4, 0.1))$lambda.min; best_lambda
```

[1] 19.95262

```
ridges.fullinteraction = glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=0,
                     lambda=best_lambda)
imp <- as.data.frame(varImp(ridges.fullinteraction, lambda=best_lambda))</pre>
imp <- data.frame(overall = imp$Overall,</pre>
           names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]
##
        overall
                   names
## 52 6.385091
                    Fld.
## 607 4.054872
                  BA: OBP
## 689 3.740522 OBP:Fld.
## 651 3.061896 OBP:SLG
## 13 2.611850
                     OBP
## 608 2.189910 BA:SLG
## 652 1.919731 OBP:OPS
## 646 1.681135 BA:Fld.
## 731 1.495566 SLG:Fld.
## 609 1.373677 BA:OPS
X.fullinteraction.test = model.matrix(lm.fullinteraction, data=test.df)[,-1] # drop intercept
yhats.fullinteraction.train = predict(ridges.fullinteraction, X.fullinteraction)
ridgesfullinteraction.trainRMSE = RMSE(train.df$W.L..next_year, yhats.fullinteraction.train) # train RM
ridgesfullinteraction.trainR2 = R2(train.df$W.L..next_year, yhats.fullinteraction.train) # train R2
yhats.fullinteraction.test = predict(ridges.fullinteraction, X.fullinteraction.test)
\#plot(RMSE.ridges.fullinteraction.test \sim log(ridges.fullinteraction\$lambda, 10), type='l')
ridgesfullinteraction.testRMSE = RMSE(test.df$W.L..next_year, yhats.fullinteraction.test) # train RMSE
ridgesfullinteraction.testR2 = R2(test.df$W.L..next_year, yhats.fullinteraction.test) # train R2
set.seed(139)
# Lasso Regression
# regularize full model
best_lambda = cv.glmnet(X.full, train.df$W.L..next_year, alpha=1,
                        lambda=10^seq(-4, 4, 0.1))$lambda.min; best_lambda
## [1] 0.1
lassos.full = glmnet(X.full, train.df$W.L..next_year, alpha=1,
                     lambda=best_lambda)
imp <- as.data.frame(varImp(lassos.full, lambda=best_lambda))</pre>
imp <- data.frame(overall = imp$Overall,</pre>
           names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]
         overall names
## 13 51.3466089
## 14 15.7472823
                   SLG
## 39 9.1180314 WHIP
## 52 6.1078745 Fld.
```

```
## 26 2.9006011
                   SHO
## 35 2.1270898
                   BK
## 54 1.7239656 RF.G
## 40 1.4583395
                   Н9
## 6
       1.0723492
                   ХЗВ
## 41 0.9962776
                   HR9
yhats.full.train = predict(lassos.full, X.full)
lassosfull.trainRMSE = RMSE(train.df$W.L..next_year, yhats.full.train) # train RMSE
lassosfull.trainR2 = R2(train.df$W.L..next_year, yhats.full.train) # train R2
yhats.full.test = predict(lassos.full, X.full.test)
{\it \#plot(RMSE. lassos. full. test~log(ridges. full\$lambda, 10), type='l')}
lassosfull.testRMSE = RMSE(test.df$W.L..next_year, yhats.full.test) # test RMSE
lassosfull.testR2 = R2(test.df$W.L..next_year, yhats.full.test) # test RMSE
set.seed(139)
# regularize full interaction model
best_lambda = cv.glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=1,
                        lambda=10^seq(-4, 4, 0.1))$lambda.min; best_lambda
## [1] 0.1258925
lassos.fullinteraction = glmnet(X.fullinteraction, train.df$W.L..next_year, alpha=1,
                     lambda=best lambda)
imp <- as.data.frame(varImp(lassos.fullinteraction, lambda=best lambda))</pre>
imp <- data.frame(overall = imp$Overall,</pre>
           names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]
##
           overall
                           names
## 689 44.8055703
                        OBP:Fld.
## 731 12.6440968
                        SLG:Fld.
## 13
        7.7705702
                             OBP
## 936
        1.3286793
                          SH:SHO
## 1299 0.7980187 IBB.pitch:BK
## 986
        0.7483075
                          SF:HR9
        0.5828154 OBP: Age.pitch
## 660
## 1447 0.3713172
                        WHIP:SO9
## 1458 0.2711806
                       WHIP: RF. G
        0.2064814 X3B:HBP.pitch
## 349
yhats.fullinteraction.train = predict(lassos.fullinteraction, X.fullinteraction)
lassosfullinteraction.trainRMSE = RMSE(train.df$W.L..next_year, yhats.fullinteraction.train) # train RM
lassosfullinteraction.trainR2 = R2(train.df$W.L..next_year, yhats.fullinteraction.train) # train R2
yhats.fullinteraction.test = predict(lassos.fullinteraction, X.fullinteraction.test)
\#plot(RMSE.lassos.fullinteraction.test \sim log(lassos.fullinteraction\$lambda, 10), type='l')
lassosfullinteraction.testRMSE = RMSE(test.df$W.L..next_year, yhats.fullinteraction.test) # train RMSE
lassosfullinteraction.testR2 = R2(test.df$W.L..next_year, yhats.fullinteraction.test) # train R2
```

```
set.seed(139)
# Stepwise
lm.step = step(lm.full, scope=c(lower=formula(W.L..next_year~1),
                                upper=lm.fullinteraction), trace=0, direction="both")
formula(lm.step)
## W.L..next_year ~ Age.bat + PA + AB + H.bat + X3B + OBP + SLG +
       OPSplus + GDP + HBP.bat + SF + Age.pitch + SV + IP + BK +
       BF + FIP + WHIP + BB9 + Inn + Ch + PO + A + tot_fa_war3 +
##
##
       num fas
imp <- as.data.frame(varImp(lm.step))</pre>
imp <- data.frame(overall = imp$Overall,</pre>
           names = rownames(imp))
imp[order(imp$overall,decreasing = T),][1:10,]
       overall
                     names
## 24 4.811593 tot_fa_war3
## 3 4.293909
                        AB
## 2 3.670723
                        PA
## 25 3.345379
                  num fas
## 5 3.308352
                      ХЗВ
## 4 3.246229
                     H.bat
## 18 2.859374
                      WHTP
## 22 2.759578
                        PO
## 23 2.718017
                         Α
## 21 2.704481
                        Ch
lmstep.trainRMSE = RMSE(train.df$W.L..next_year, predict(lm.step, newdata=train.df))
lmstep.testRMSE = RMSE(test.df$W.L..next_year, predict(lm.step, newdata=test.df))
lmstep.trainR2 = R2(train.df$W.L..next_year, predict(lm.step, newdata=train.df))
lmstep.testR2 = R2(test.df$W.L..next_year, predict(lm.step, newdata=test.df))
set.seed(139)
# model comparison
RMSE.df = data.frame(trainRMSE = c(baseline.trainRMSE,
                                   lmfull.trainRMSE,
                                   lmfullinteraction.trainRMSE,
                                   ridgesfull.trainRMSE,
                                   ridgesfullinteraction.trainRMSE,
                                   lassosfull.trainRMSE,
                                   lassosfullinteraction.trainRMSE,
                                   lmstep.trainRMSE),
                     testRMSE = c(baseline.testRMSE,
                                   lmfull.testRMSE,
                                   lmfullinteraction.testRMSE,
                                   ridgesfull.testRMSE,
                                   ridgesfullinteraction.testRMSE,
                                   lassosfull.testRMSE,
                                   lassosfullinteraction.testRMSE,
                                   lmstep.testRMSE),
                     trainR2 = c(baseline.trainR2,
```

```
lmfull.trainR2,
                                    lmfullinteraction.trainR2,
                                    ridgesfull.trainR2,
                                    ridgesfullinteraction.trainR2,
                                    lassosfull.trainR2.
                                    lassosfullinteraction.trainR2,
                                    lmstep.trainR2),
                     testR2 = c(baseline.testR2,
                                    lmfull.testR2.
                                    lmfullinteraction.testR2,
                                    ridgesfull.testR2,
                                    ridgesfullinteraction.testR2,
                                    lassosfull.testR2,
                                    lassosfullinteraction.testR2,
                                    lmstep.testR2))
rownames(RMSE.df) <- c("baseline", "full", "full interaction",</pre>
                        "ridge full", "ridge full interaction",
                        "lasso full", "lasso full interaction",
                        "step")
RMSE.df
```

```
##
                           trainRMSE testRMSE
                                                 trainR2
                                                               testR2
## baseline
                        6.273863e+00 7.058916 0.2932730
                                                            0.2071767
## full
                        5.669061e+00 7.188524 0.4229627
                                                            0.1777956
## full interaction
                        6.104278e-09 157.610140 1.0000000 -394.2470839
## ridge full
                        5.796197e+00 6.929355 0.3967910 0.2360129
## ridge full interaction 5.741617e+00 6.961877 0.4080977
                                                            0.2288248
                        5.799022e+00 6.948096 0.3962028
## lasso full
                                                           0.2318749
## lasso full interaction 5.657099e+00 6.984586 0.4253954
                                                           0.2237857
## step
                        5.728989e+00 7.082100 0.4106984
                                                           0.2019603
```

Decision Tree/Random Forest

```
set.seed(139)
library(rpart)

RMSE = function(y,yhat){
   return(sqrt(mean((y-yhat)^2)))
}

test.df = subset(test.df, test.df$Tm != 'CLE')
tree1 = rpart(formula(lm.full),data=train.df, control = list(minsplit=1,cp=0,maxdepth=20))
yhat.tree1.train = predict(tree1)
yhat.tree1.test = predict(tree1, newdata = test.df)
RMSE.tree1.train = RMSE(train.df$W.L..next_year,yhat.tree1.train)
RMSE.tree1.test = RMSE(test.df$W.L..next_year,yhat.tree1.test)
data.frame(train=RMSE.tree1.train,test=RMSE.tree1.test)
```

```
## train test
## 1 3.9511 8.43241
```

```
set.seed(139)
best.cp = tree1$cptable[,"CP"][which.min(tree1$cptable[,"xerror"])]
tree2 = prune(tree1,best.cp)
yhat.tree2.train = predict(tree2)
yhat.tree2.test = predict(tree2,newdata=test.df)
RMSE.tree2.train = RMSE(train.df$W.L..next_year,yhat.tree2.train)
RMSE.tree2.test = RMSE(test.df$W.L..next_year,yhat.tree2.test)
data.frame(train=RMSE.tree2.train,test=RMSE.tree2.test)
##
        train
                  test
## 1 6.461346 7.490019
set.seed(139)
library(randomForest)
## Warning: package 'randomForest' was built under R version 4.2.2
## randomForest 4.7-1.1
## Type rfNews() to see new features/changes/bug fixes.
##
## Attaching package: 'randomForest'
## The following object is masked from 'package:ggplot2':
##
##
       margin
## The following object is masked from 'package:dplyr':
##
##
       combine
maxnodes = c(100, 200, 500)
ntree= 200
rmses.bag = rep(NA,length(maxnodes))
bestRMSE = sd(train.df$W.L..next_year)
for(i in 1:length(maxnodes)){
  bagtemp = randomForest(formula(lm.full), data=train.df,
                        mtry=56, maxnodes=maxnodes[i], ntree=ntree)
  rmses.bag[i]=RMSE(train.df$W.L..next_year, bagtemp$predicted)
  if(rmses.bag[i] < bestRMSE) {</pre>
   best_maxnodes = maxnodes[i]
   bestRMSE=rmses.bag[i]
   bag=bagtemp
 }
}
data.frame(maxnodes=maxnodes, RMSE=rmses.bag)
```

```
##
     maxnodes
                  RMSE
## 1
         100 6.397272
          200 6.460016
## 2
## 3
          500 6.439697
yhat.bag.train = predict(bag)
yhat.bag.test = predict(bag, newdata = test.df)
RMSE.bag.train = RMSE(train.df$W.L..next_year,yhat.bag.train)
RMSE.bag.test = RMSE(test.df$W.L..next_year,yhat.bag.test)
data.frame(train=RMSE.bag.train,test=RMSE.bag.test)
##
        train
                  test
## 1 6.397272 7.109748
library(randomForest)
set.seed(139)
maxnodes = c(100, 200, 500)
mtry = c(15, 25, 35, 45, 55)
ntree=200
pars = expand.grid(maxnodes=maxnodes,mtry=mtry)
RMSEs = rep(NA,nrow(pars))
bestRMSE = sd(train.df$W.L..next_year)
for(i in 1:nrow(pars)){
  rftemp = randomForest(formula(lm.full),data=train.df,
                        mtry=pars$mtry[i], maxnodes=pars$maxnodes[i], ntree=ntree)
  RMSEs[i]=RMSE(train.df$W.L..next_year, rftemp$predicted)
  if(RMSEs[i] < bestRMSE) {</pre>
   best_maxnodes = maxnodes[i]
   bestRMSE=RMSEs[i]
   rf1=rftemp
  }
}
data.frame(maxnodes=pars$maxnodes,mtry=pars$mtry,RMSE=RMSEs)
##
      maxnodes mtry
                        RMSE
## 1
           100 15 6.434901
## 2
           200
                15 6.476828
## 3
           500
                15 6.464521
## 4
```

```
100
               25 6.460300
## 5
          200
                25 6.447135
## 6
          500
                25 6.471577
## 7
          100
                35 6.417410
## 8
          200
                35 6.416950
## 9
          500
                35 6.431414
## 10
          100
                45 6.505922
## 11
          200
               45 6.477685
## 12
          500 45 6.377898
## 13
          100
                55 6.488894
          200
## 14
                55 6.483632
## 15
          500 55 6.434556
```

```
pars[which(RMSEs==bestRMSE),]

## maxnodes mtry
## 12 500 45

yhat.rf1.train = predict(rf1)
yhat.rf1.test = predict(rf1, newdata = test.df)

RMSE.rf1.train = RMSE(train.df$W.L..next_year,yhat.rf1.train)

RMSE.rf1.test = RMSE(test.df$W.L..next_year,yhat.rf1.test)
data.frame(train=RMSE.rf1.train,test=RMSE.rf1.test)

## train test
## 1 6.377898 7.137898

importance(rf1)
```

##		IncNodePurity
##	Age.bat	379.6500
##	PA	134.2052
##	AB	202.4752
##	H.bat	153.2252
##	X2B	235.4155
##	X3B	440.7061
##	HR.bat	662.0776
##	SB	329.2822
##	CS	421.0483
##	BB.bat	829.3347
##	SO.bat	406.1870
##	BA	295.5659
##	OBP	546.6960
##	SLG	430.7280
##	OPS	484.9618
##	OPSplus	413.0187
##	TB	152.3767
##	GDP	432.1897
##	HBP.bat	460.4134
##	SH	337.8594
##	SF	268.6063
	IBB.bat	498.5717
	Age.pitch	743.6306
##	${\tt W.Lsame_year}$	3150.8236
	GF	300.0394
##	SHO	290.4883
##	SV	1258.3371
##		293.3168
	H.pitch	272.8069
##	HR.pitch	296.6186
	BB.pitch	348.5045
	IBB.pitch	271.5517
	SO.pitch	536.0281
##	HBP.pitch	291.8748
##	BK	454.3285

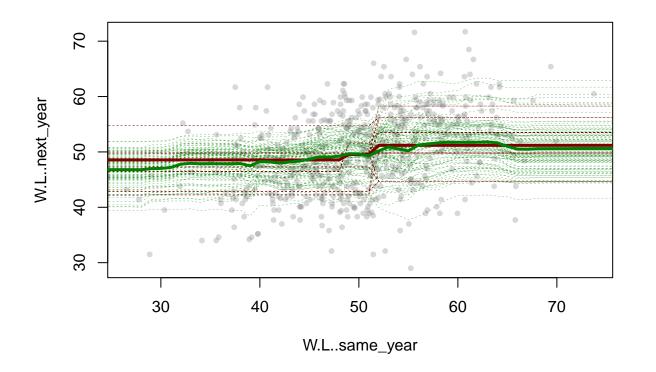
```
## BF
                        218.8919
## FIP
                       740.6101
## WHIP
                      2256.6089
## H9
                      1279.5906
## HR9
                       397.9306
## BB9
                       609.8318
## S09
                       325.4082
## SO.W
                        454.5702
## G
                        483.0792
## Inn
                        253.6438
                        248.2340
## Ch
## PO
                        342.0238
## A
                        328.3512
## E
                        523.4479
## DP
                        406.5807
## Fld.
                        457.3072
## RF.9
                       421.2885
## RF.G
                        462.9082
## tot fa war3
                       1220.7219
## num_fas
                        481.4762
library(randomForest)
set.seed(139)
maxnodes = c(100, 200, 500)
mtry = c(1,3,5)
ntree=200
pars = expand.grid(maxnodes=maxnodes,mtry=mtry)
RMSEs = rep(NA,nrow(pars))
bestRMSE = sd(train.df$W.L..next_year)
for(i in 1:nrow(pars)){
  rftemp = randomForest(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3, data=train.df,
                        mtry=pars$mtry[i], maxnodes=pars$maxnodes[i], ntree=ntree)
  RMSEs[i]=RMSE(train.df$W.L..next_year, rftemp$predicted)
  if(RMSEs[i] < bestRMSE) {</pre>
    best_maxnodes = maxnodes[i]
    bestRMSE=RMSEs[i]
    rf2=rftemp
  }
}
data.frame(maxnodes=pars$maxnodes,mtry=pars$mtry,RMSE=RMSEs)
##
     maxnodes mtry
                        RMSE
## 1
          100
                 1 6.498728
## 2
          200
                 1 6.512211
## 3
          500
                 1 6.500416
## 4
          100
                 3 6.469136
## 5
          200
                 3 6.513616
## 6
          500
                 3 6.453573
## 7
          100
                 5 6.462556
## 8
          200
                 5 6.461979
                 5 6.496799
## 9
          500
```

WP

381.2293

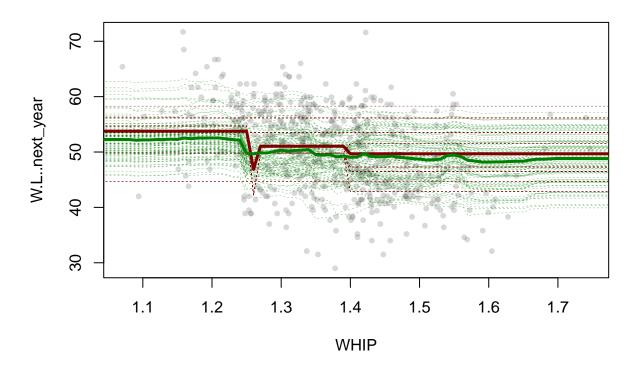
```
pars[which(RMSEs==bestRMSE),]
    maxnodes mtry
## 6
         500
yhat.rf2.train = predict(rf2)
yhat.rf2.test = predict(rf2, newdata = test.df)
RMSE.rf2.train = RMSE(train.df$W.L..next_year,yhat.rf2.train)
RMSE.rf2.test = RMSE(test.df$W.L..next year,yhat.rf2.test)
data.frame(train=RMSE.rf2.train,test=RMSE.rf2.test)
##
                  test
        train
## 1 6.453573 7.706507
importance(rf2)
                  IncNodePurity
##
## W.L..same_year
                       6705.507
## WHIP
                       6323.767
## H9
                       4838.534
## SV
                       5495.341
## tot fa war3
                       4804.368
set.seed(139)
tree3 = rpart(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3,
              data=train.df, control = list(minsplit=1, cp=0, maxdepth=20))
yhat.tree3.train = predict(tree3)
yhat.tree3.test = predict(tree3, newdata = test.df)
RMSE.tree3.train = RMSE(train.df$W.L..next_year,yhat.tree3.train)
RMSE.tree3.test = RMSE(test.df$W.L..next_year,yhat.tree3.test)
data.frame(train=RMSE.tree3.train,test=RMSE.tree3.test)
##
        train
                  test
## 1 4.842705 8.420162
set.seed(139)
best.cp = tree3$cptable[,"CP"][which.min(tree3$cptable[,"xerror"])]
tree4 = prune(tree3,best.cp)
yhat.tree4.train = predict(tree4)
yhat.tree4.test = predict(tree4, newdata=test.df)
RMSE.tree4.train = RMSE(train.df$W.L..next_year,yhat.tree4.train)
RMSE.tree4.test = RMSE(test.df$W.L..next_year,yhat.tree4.test)
data.frame(train=RMSE.tree4.train,test=RMSE.tree4.test)
##
        train
## 1 6.010486 8.204083
```

```
library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(0,100,1)
plot(W.L..next_year~W.L..same_year, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA, nrow=nrow(dummy_df), ncol=length(dummyx))
yhats.rf=matrix(NA,nrow=nrow(dummy df),ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
  rows=dummy_df[rep(i,length(dummyx)),]
  rows$W.L..same_year=dummyx
  yhat = predict(tree4, new=rows)
  lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
  yhats[i,]=yhat
  yhat.rf = predict(rf2,new=rows)
  lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
  yhats.rf[i,]=yhat.rf
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)
```



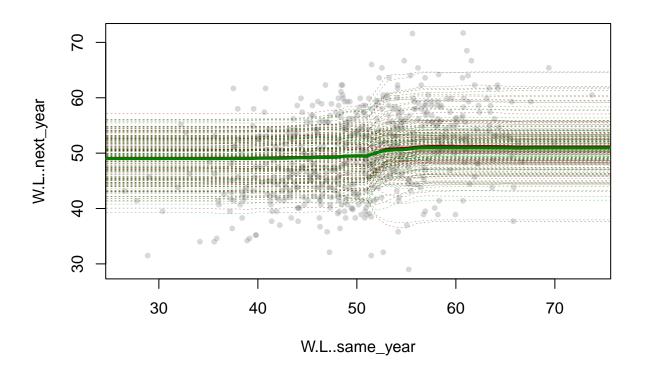
```
library(randomForest)
set.seed(139)
```

```
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(1,2,.01)
plot(W.L..next_year~WHIP, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA, nrow=nrow(dummy_df), ncol=length(dummyx))
yhats.rf=matrix(NA, nrow=nrow(dummy_df), ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
  rows=dummy df[rep(i,length(dummyx)),]
  rows$WHIP=dummyx
  yhat = predict(tree4, new=rows)
  lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
  yhats[i,]=yhat
  yhat.rf = predict(rf2,new=rows)
  lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
  yhats.rf[i,]=yhat.rf
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)
```



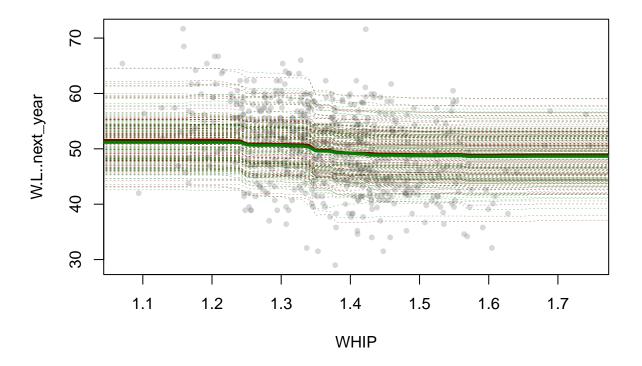
```
library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
```

```
dummyx = seq(0,100,1)
plot(W.L..next_year~W.L..same_year, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
yhats = matrix(NA, nrow=nrow(dummy_df), ncol=length(dummyx))
yhats.rf=matrix(NA, nrow=nrow(dummy_df), ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
  rows=dummy_df[rep(i,length(dummyx)),]
 rows$W.L..same_year=dummyx
  yhat = predict(bag, new=rows)
  lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
  yhats[i,]=yhat
  yhat.rf = predict(rf1, new=rows)
  lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
 yhats.rf[i,]=yhat.rf
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)
```



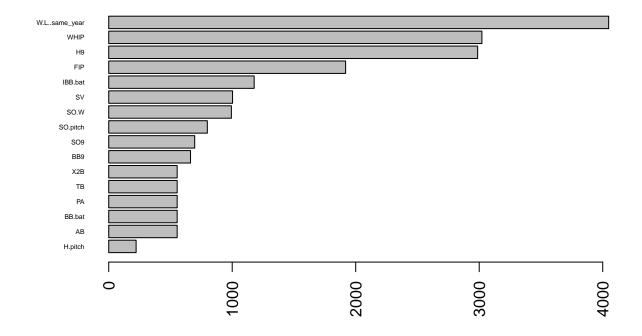
```
library(randomForest)
set.seed(139)
samp = sample(nrow(train.df),100)
dummy_df = train.df[samp,]
dummyx = seq(1,2,.01)
plot(W.L..next_year~WHIP, data=train.df,cex=0.8,pch=16,col=rgb(0.5,0.5,0.5,0.3))
```

```
yhats = matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
yhats.rf=matrix(NA,nrow=nrow(dummy_df),ncol=length(dummyx))
for(i in 1:nrow(dummy_df)){
    rows=dummy_df[rep(i,length(dummyx)),]
    rows$\\HIP=dummyx
    yhat = predict(bag,new=rows)
    lines(yhat~dummyx,col=rgb(0.5,0,0,0.5),lwd=0.5,lty=2:3)
    yhats[i,]=yhat
    yhat.rf = predict(rf1,new=rows)
    lines(yhat.rf~dummyx,col=rgb(0,0.5,0,0.5),lwd=0.5,lty=2:3)
    yhats.rf[i,]=yhat.rf
}
mean_yhat = apply(yhats,2,mean)
mean_yhat.rf = apply(yhats.rf,2,mean)
lines(mean_yhat~dummyx,col=rgb(0.5,0,0,1),lwd=3)
lines(mean_yhat.rf~dummyx,col=rgb(0,0.5,0,1),lwd=3)
```



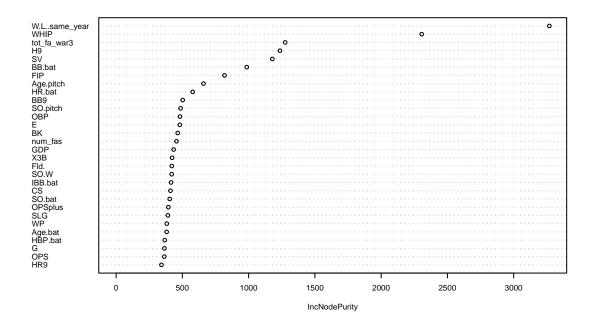
```
set.seed(139)
barplot(sort(tree2$variable.importance),horiz = T,las=2,cex.names = 0.4, main='Variable Importance for
```

Variable Importance for tree2



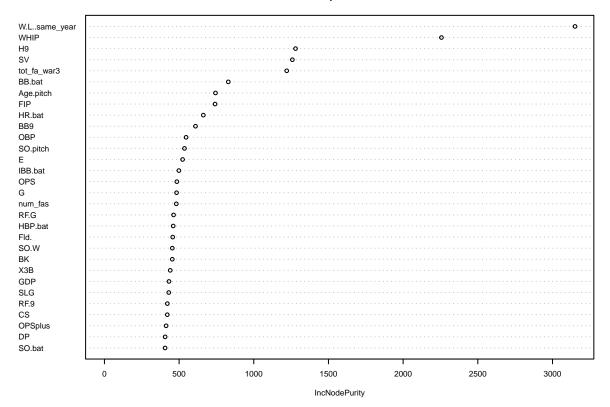
varImpPlot(bag, cex=0.5, main='Variable Importance for bag')

Variable Importance for bag



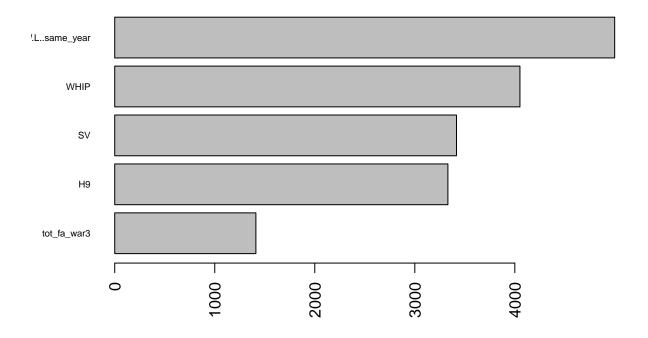
varImpPlot(rf1,cex=0.5, main='Variable Importance for rf1')

Variable Importance for rf1



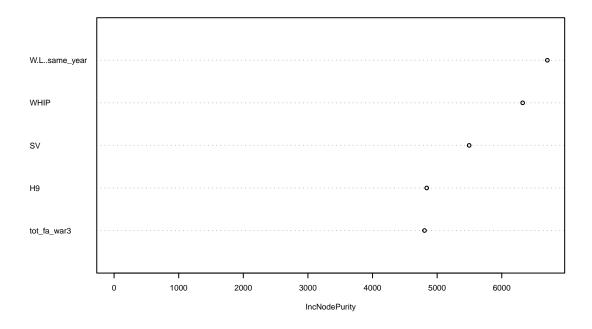
barplot(sort(tree4\$variable.importance),horiz = T,las=2,cex.names = 0.6, main='Variable Importance for

Variable Importance for tree4



varImpPlot(rf2, cex=0.5, main='Variable Importance for rf2')

Variable Importance for rf2



```
set.seed(139)
tab <- matrix(c(RMSE.tree1.train, RMSE.tree1.test,
   RMSE.tree2.train, RMSE.tree2.test,
   RMSE.bag.train, RMSE.bag.test,
   RMSE.rf1.train, RMSE.rf1.test,
   RMSE.rf2.train, RMSE.rf2.test,
   RMSE.tree4.train, RMSE.tree4.test), nrow=6, byrow = TRUE
)
colnames(tab) <- c('train','test')
rownames(tab) <- c('tree1','tree2','bag', 'rf1', 'rf2', 'tree4')
tab <- as.table(tab)
tab</pre>
```

```
## train test
## tree1 3.951100 8.432410
## tree2 6.461346 7.490019
## bag 6.397272 7.109748
## rf1 6.377898 7.137898
## rf2 6.453573 7.706507
## tree4 6.010486 8.204083
```

Mixed Effects Models

```
set.seed(139)
library(lme4)
## Warning: package 'lme4' was built under R version 4.2.2
# for (i in 1997:2022){
        lmer_model \leftarrow lmer(team_data[[i]]$W.L.~poly(team_data[[i]]$BatAge, 2, raw = TRUE) + (1 + poly(team_data[[i])$W.L.~poly(team_data[[i])$BatAge, 2, raw = TRUE) + (1 + poly(team_data[[i])$W.L.~poly(team_data[[i])$BatAge, 2, raw = TRUE) + (1 + poly(team_data[[i])$BatAge, 3, raw = TRUE) + (1 + poly(team_data[[i]))$BatAge, 3, raw = TRUE) + (1 + poly(team_data[[i]))
         summary(lmer_model)
# }
lmer_model <- lmer(train.df$W.L..next_year ~ poly(train.df$Age.bat, 2, raw = FALSE) + (1 + poly(train.df</pre>
summary(lmer_model)
## Linear mixed model fit by REML ['lmerMod']
## Formula: train.df$W.L..next_year ~ poly(train.df$Age.bat, 2, raw = FALSE) +
                ((1 | train.df$Tm) + (0 + poly(train.df$Age.bat, 2, raw = FALSE) |
                        train.df$Tm))
##
##
## REML criterion at convergence: 3574.3
##
## Scaled residuals:
               \mathtt{Min}
                                  1Q Median
##
                                                                        30
                                                                                        Max
## -2.8353 -0.7280 0.0241 0.6893 3.3827
##
## Random effects:
## Groups
                                        Name
                                                                                                                                    Variance Std.Dev. Corr
## train.df.Tm (Intercept)
                                                                                                                                                         15.228
## train.df.Tm.1 poly(train.df$Age.bat, 2, raw = FALSE)1 231.90
                                         poly(train.df$Age.bat, 2, raw = FALSE)2 238.85
##
                                                                                                                                                         15.455
                                                                                                                                                                             -1.00
## Residual
                                                                                                                                                           6.495
                                                                                                                                      42.18
## Number of obs: 536, groups: train.df$Tm, 29
## Fixed effects:
##
                                                                                                  Estimate Std. Error t value
## (Intercept)
                                                                                                    49.8660
                                                                                                                               0.7485 66.623
## poly(train.df$Age.bat, 2, raw = FALSE)1 -5.3344
                                                                                                                               8.0431 -0.663
## poly(train.df$Age.bat, 2, raw = FALSE)2 6.7511
                                                                                                                               7.9705
                                                                                                                                                    0.847
##
## Correlation of Fixed Effects:
                                                  (Intr) p(.$A.,2,r=FALSE)1
## p(.$A.,2,r=FALSE)1 -0.009
## p(.$A.,2,r=FALSE)2 0.023 -0.132
lmer_model <- lmer(train.df$W.L..next_year ~ poly(train.df$BA, 2, raw = FALSE) + (1 + poly(train.df$BA,</pre>
## boundary (singular) fit: see help('isSingular')
summary(lmer_model)
```

Linear mixed model fit by REML ['lmerMod']

```
## Formula: train.df$W.L..next_year ~ poly(train.df$BA, 2, raw = FALSE) +
##
       ((1 | train.df$Tm) + (0 + poly(train.df$BA, 2, raw = FALSE) |
           train.df$Tm))
##
##
## REML criterion at convergence: 3562.1
##
## Scaled residuals:
##
       Min
                1Q Median
                                3Q
                                       Max
## -2.8878 -0.6824 0.0135 0.6932 3.2131
##
## Random effects:
## Groups
                                                      Variance Std.Dev. Corr
                  Name
## train.df.Tm
                  (Intercept)
                                                      13.870992 3.72438
  train.df.Tm.1 poly(train.df$BA, 2, raw = FALSE)1 1.522582 1.23393
                  poly(train.df$BA, 2, raw = FALSE)2 0.004076 0.06384
##
## Residual
                                                      41.796196 6.46500
## Number of obs: 536, groups: train.df$Tm, 29
## Fixed effects:
##
                                      Estimate Std. Error t value
## (Intercept)
                                       49.9374
                                                   0.7497 66.612
## poly(train.df$BA, 2, raw = FALSE)1 33.4075
                                                             3.827
                                                    8.7293
## poly(train.df$BA, 2, raw = FALSE)2
                                        3.5883
                                                    6.8383
                                                             0.525
## Correlation of Fixed Effects:
                      (Intr) p(.$BA,2,r=FALSE)1
## p(.$BA,2,r=FALSE)1 0.018
## p(.$BA,2,r=FALSE)2 0.005 0.027
## optimizer (nloptwrap) convergence code: 0 (OK)
## boundary (singular) fit: see help('isSingular')
# lmer_model <- lmer(W.L..next_year ~ Age.bat + PA + AB + H.bat + X2B + X3B +
                # HR.bat + SB + CS + BB.bat + SO.bat + BA + OBP + SLG + OPS + OPSplus +
                # TB + GDP + HBP.bat + SH + SF + IBB.bat + Age.pitch + W.L..same_year +
                \# GF + SHO + SV + IP + H.pitch + HR.pitch +
                # BB.pitch + IBB.pitch + SO.pitch + HBP.pitch + BK + WP + BF +
                # FIP + WHIP + H9 + HR9 + BB9 + S09 + S0.W +
                \# G + Inn + Ch + PO + A + E + DP + Fld. +
                \# RF.9 + RF.G + tot_fa_war3 + num_fas // Tm, data = train.df, verbose=TRUE)
set.seed(139)
summary(lmer_model)
## Linear mixed model fit by REML ['lmerMod']
## Formula: train.df$W.L..next_year ~ poly(train.df$BA, 2, raw = FALSE) +
##
       ((1 \mid train.df\$Tm) + (0 + poly(train.df\$BA, 2, raw = FALSE) \mid
##
           train.df$Tm))
## REML criterion at convergence: 3562.1
## Scaled residuals:
       Min
                1Q Median
## -2.8878 -0.6824 0.0135 0.6932 3.2131
```

```
##
## Random effects:
## Groups
                  Name
                                                     Variance Std.Dev. Corr
                                                     13.870992 3.72438
## train.df.Tm
                  (Intercept)
##
   train.df.Tm.1 poly(train.df$BA, 2, raw = FALSE)1 1.522582 1.23393
                  poly(train.df$BA, 2, raw = FALSE)2 0.004076 0.06384 1.00
##
                                                     41.796196 6.46500
## Residual
## Number of obs: 536, groups: train.df$Tm, 29
## Fixed effects:
##
                                      Estimate Std. Error t value
                                                   0.7497 66.612
## (Intercept)
                                       49.9374
## poly(train.df$BA, 2, raw = FALSE)1 33.4075
                                                   8.7293
                                                           3.827
## poly(train.df$BA, 2, raw = FALSE)2
                                                            0.525
                                        3.5883
                                                   6.8383
##
## Correlation of Fixed Effects:
##
                      (Intr) p(.$BA,2,r=FALSE)1
## p(.$BA,2,r=FALSE)1 0.018
## p(.$BA,2,r=FALSE)2 0.005 0.027
## optimizer (nloptwrap) convergence code: 0 (OK)
## boundary (singular) fit: see help('isSingular')
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + (1 + WHIP + W.L..same_year +</pre>
## boundary (singular) fit: see help('isSingular')
# summary(lmer.varmodel)
# predict(lmer.varmodel)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.007809
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.051978
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch | Tm, data = train.df)</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
# summary(lmer.varmodel)
# predict(lmer.varmodel)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

[1] 5.860842

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.997159
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + tot_fa_war3 | Tm, data = tra</pre>
## boundary (singular) fit: see help('isSingular')
# summary(lmer.varmodel)
# predict(lmer.varmodel)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.83955
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.029672
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + H9 | Tm, data = train.df)</pre>
## boundary (singular) fit: see help('isSingular')
# summary(lmer.varmodel)
# predict(lmer.varmodel)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.835079
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.949039
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + Age.pitch + H9 + (1 + WHIP + W.L..same_y</pre>
## boundary (singular) fit: see help('isSingular')
# summary(lmer.varmodel)
# predict(lmer.varmodel)
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
```

[1] 5.686804

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.954956
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ Age.bat + PA + AB | Tm, data = train.df)</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.957596
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.091514
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ Age.bat + PA + AB + (1 + Age.bat + PA + AB | Tm) , data = train.</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.946579
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.091969
RIDGE full
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP + Fld. + SLG + OPS + WHIP + (1 + OBP + Fld. + SLG + OPS + WH</pre>
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.490141
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.965896
set.seed(139)
\# lmer.varmodel <- lmer(W.L..next_year ~ OBP + SLG + OPS + SHO + Fld. + (1 + OBP + SLG + OPS + SHO + Fl
# RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
\# RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP + Fld. + SLG + OPS + WHIP + (1 | Tm), data = train.df)</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.946799
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.929084
RIDGE full interaction
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ Fld. + BA:OBP + OBP:Fld. + OBP:SLG + OBP + (1 + Fld. + BA:OBP +</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.920432
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.070083
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ Fld. + BA:OBP + OBP:Fld. + OBP:SLG + OBP + (1 | Tm) , data = tra</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.212734
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.018323
LASSO full
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 + OBP + SLG + WHIP + Fld. + S</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.614625
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.908576
summary(lmer.varmodel)
## Linear mixed model fit by REML ['lmerMod']
## Formula: W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 + OBP + SLG +
      WHIP + Fld. + SHO | Tm)
##
##
      Data: train.df
##
## REML criterion at convergence: 3443
##
## Scaled residuals:
##
      Min
               1Q Median
                                3Q
                                       Max
## -3.3783 -0.5766 0.0343 0.6537 2.9639
##
## Random effects:
##
   Groups
                         Variance Std.Dev. Corr
            Name
             (Intercept) 282.46 16.806
##
##
             OBP
                         1357.38 36.843
                                           -1.00
##
             SLG
                          358.37 18.931
                                           0.59 -0.61
                          236.31 15.372
                                           -0.52 0.50 0.39
##
             WHIP
                          515.16 22.697
##
            Fld.
                                           0.13 -0.11 -0.72 -0.92
             SHO
                           38.71 6.222
                                            0.23 -0.21 -0.65 -0.95 0.99
##
                           34.21
                                   5.849
## Residual
## Number of obs: 536, groups: Tm, 29
##
## Fixed effects:
##
              Estimate Std. Error t value
```

```
## (Intercept)
                 41.73
                            34.09
                                     1.224
## OBP
                 59.01
                            27.29
                                     2.162
## SLG
                 23.59
                            15.83
                                    1.491
## WHIP
                -23.17
                             3.99 -5.807
## Fld.
                 12.59
                            34.66
                                    0.363
## SHO
                  6.80
                             3.21
                                     2.118
## Correlation of Fixed Effects:
##
        (Intr) OBP
                     SLG
                            WHIP
                                    Fld.
        0.020
## OBP
## SLG -0.067 -0.804
## WHIP -0.189 0.021 0.083
## Fld. -0.973 -0.128 0.076 0.011
       0.052 -0.234  0.066 -0.219  0.019
## optimizer (nloptwrap) convergence code: 0 (OK)
## unable to evaluate scaled gradient
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 | Tm) , data = train.df)</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.932623
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.831064
summary(lmer.varmodel)
## Linear mixed model fit by REML ['lmerMod']
## Formula: W.L..next_year ~ OBP + SLG + WHIP + Fld. + SHO + (1 | Tm)
     Data: train.df
##
## REML criterion at convergence: 3464.5
## Scaled residuals:
      Min
              1Q Median
                                3Q
                                       Max
## -3.3770 -0.6269 -0.0280 0.6929 3.1814
##
## Random effects:
## Groups
            Name
                        Variance Std.Dev.
                                  2.742
## Tm
             (Intercept) 7.52
                        37.10
                                  6.091
## Residual
## Number of obs: 536, groups: Tm, 29
##
## Fixed effects:
              Estimate Std. Error t value
##
## (Intercept)
                33.292
                           34.791
                                   0.957
## OBP
                48.052
                           27.099
                                   1.773
## SLG
                33.469
                          15.913
                                   2.103
## WHIP
               -21.499
                            2.737 -7.855
```

```
## Fld.
                18.524
                            35.116
                                     0.528
## SHO
                  6.184
                             3.015
                                    2.051
##
## Correlation of Fixed Effects:
##
        (Intr) OBP SLG WHIP
## OBP
        0.031
## SLG -0.083 -0.810
## WHIP -0.228 -0.115 0.027
## Fld. -0.987 -0.115 0.098 0.145
## SHO 0.043 -0.231 0.131 0.031 -0.022
LASSO full interaction
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP:Fld. + SLG:Fld. + OBP + SH:SHO + IBB.pitch:BK + (1 + OBP:Fld</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.862049
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 6.901536
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ OBP:Fld. + SLG:Fld. + OBP + SH:SHO + IBB.pitch:BK + (1 | Tm) , d</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.157779
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.061127
Step
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ tot_fa_war3 + AB + PA + num_fas + X3B + (1 + tot_fa_war3 + AB + PA</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.762591
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.123673
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ tot_fa_war3 + AB + PA + num_fas + X3B + (1 | Tm), data = train.d</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.140747
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.102855
Random Forest 1 and Random Forest 2
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + FIP + H9 + SO.W + BB9 + (1 + WHIP + FIP + H9 + SO.W + BB9</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.67208
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.140781
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + FIP + H9 + SO.W + BB9 + (1 | Tm), data = train.df)</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.191988
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.200265
```

Bag

```
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + H9 + tot_fa_war3 + SV + (1 + WHIP + W.L.</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.56182
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.369555
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + H9 + tot_fa_war3 + SV + (1 | Tm), data =</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.004241
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.394825
rf1
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + H9 + FIP + tot_fa_war3 + (1 + WHIP + W.L</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.661401
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.259303
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ WHIP + W.L..same_year + H9 + FIP + tot_fa_war3 + (1 | Tm), data</pre>
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 6.093042
```

```
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.259996
Pruned Decision tree with 3 Predictors
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + Age.pitch | Tm , data = train.df)</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.763283
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.052558
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + Age.pitch + (1 + W.L..same_year + WHIP +</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control$checkConv, :
## Model failed to converge: degenerate Hessian with 2 negative eigenvalues
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.935085
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.047235
Pruned Decision tree with all predictors
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 | Tm , data = train.df)</pre>
## boundary (singular) fit: see help('isSingular')
```

```
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.66118
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.052698
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + (1 + W.L..same_year + WHIP + H9 | T</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.710097
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.077719
Testing stuff
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + FIP + IBB.bat + (1 + W.L..same_year</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.607232
RMSE(test.df$W.L..next_year, predict(lmer.varmodel, newdata=test.df))
## [1] 7.006857
set.seed(139)
lmer.varmodel <- lmer(W.L..next_year ~ W.L..same_year + WHIP + H9 + SV + tot_fa_war3 + (1 + W.L..same_y</pre>
## boundary (singular) fit: see help('isSingular')
RMSE(train.df$W.L..next_year, predict(lmer.varmodel))
## [1] 5.548305
```