sta210 project

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loading packages & dataset

```
library(tidywerse)
library(tidymodels)
library(readxl)
library(MASS)
library(leaps)
library(glmnet)
library(stat2Data)
#library(statnnet)
library(lme4)
library(UpSetR)
library(nlme)
library(sjstats)
set.seed(8)
soccer <- read_excel("AllTimeRankingByClub.xlsx")</pre>
```

Introduction and data

Data Cleaning

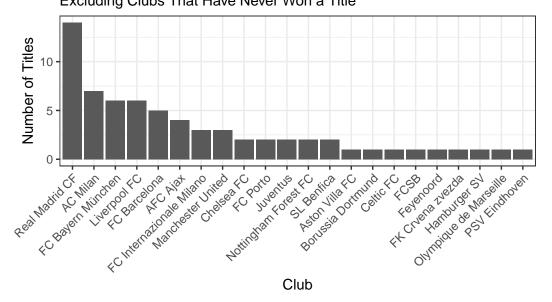
```
pointspermatch = Pts/Played,
    goalspermatch = goals_for/Played,
    goalsagainstpermatch = goals_against/Played,
    goalmarginpermatch = goal_diff/Played)

soccer = soccer %>%
    mutate(topfiveleague = ifelse(Country == 'ESP' | Country == 'ENG' | Country == 'GER' | Cou
```

EDA

Plot 1:

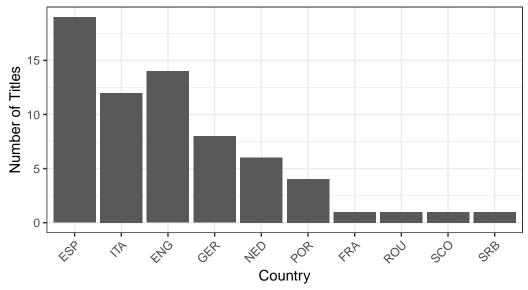
Number of Titles for each Club Excluding Clubs That Have Never Won a Title



Plot 2:

Number of Titles per Country

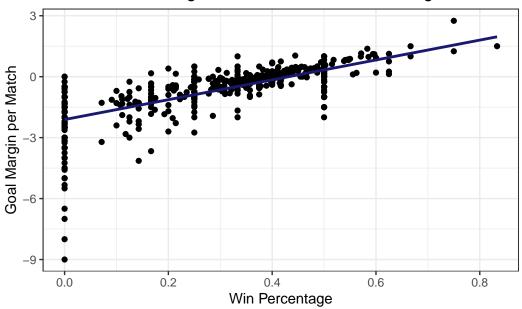
Excluding Clubs That Have Never Won a Title



Plot 3:

[`]geom_smooth()` using formula = 'y ~ x'





Methods

Model 1: Linear Regression

Outcome:

• points per match

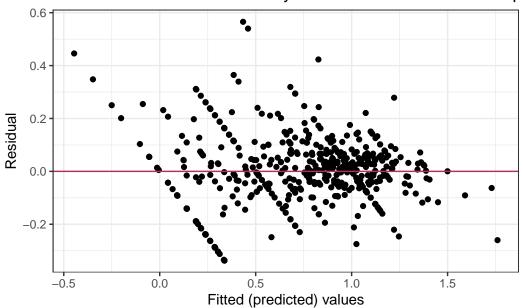
Predictors:

- wins per match
- goals per match
- goals against per match
- goal margin per match
- top five league

```
Call:
lm(formula = pointspermatch ~ winspermatch + goalspermatch +
    goalsagainstpermatch + goalmarginpermatch + topfiveleague,
    data = soccer)
Residuals:
    Min
              1Q
                   Median
                               3Q
                                       Max
-0.33721 -0.06803 0.00581 0.06882 0.56561
Coefficients: (1 not defined because of singularities)
                      Estimate Std. Error t value Pr(>|t|)
                      (Intercept)
                      1.381209 0.049182 28.084 < 2e-16 ***
winspermatch
goalspermatch
                      0.096467
                                0.014703 6.561 1.28e-10 ***
goalsagainstpermatch -0.097891
                                0.006649 -14.723 < 2e-16 ***
goalmarginpermatch
                                      NA
                                              NA
                                                      NΑ
                           NA
topfiveleaguetop five 0.025705
                                0.016498 1.558
                                                     0.12
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.1355 on 525 degrees of freedom
Multiple R-squared: 0.8845,
                              Adjusted R-squared: 0.8836
F-statistic: 1005 on 4 and 525 DF, p-value: < 2.2e-16
Conditions for Model 1: Violated linearity, constant variance, and normality
  model1aug = augment(model1)
  ggplot(modellaug, aes(x = .fitted, y = .resid)) +
    geom_point() +
    geom_hline(yintercept = 0, color = 'maroon') +
    labs(x = "Fitted (predicted) values", y = 'Residual') +
    ggtitle('Residual Plot Violates Linearity & Constant Variance Assumptions') +
```

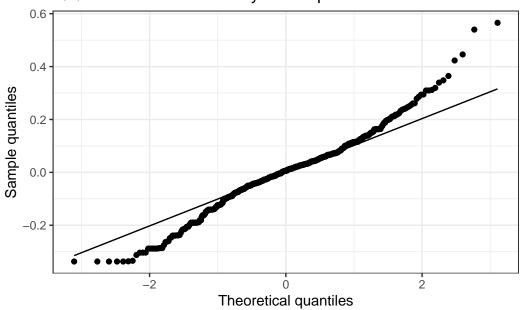
theme_bw()

Residual Plot Violates Linearity & Constant Variance Assumpt



```
ggplot(model1aug, aes(sample = .resid)) +
  stat_qq() +
  stat_qq_line() +
  theme_bw() +
  labs(x = 'Theoretical quantiles',
     y = 'Sample quantiles',
     title = 'QQ Plot Violates Normality Assumption')
```





testing correlations because something is weird

```
test = soccer %>%
  dplyr::select(pointspermatch, winspermatch, goalspermatch, goalsagainstpermatch, goal
```

| | pointspermatch | winspermatch | goalspermatch |
|------------------------------|-----------------|----------------|---------------|
| pointspermatch | 1.0000000 | 0.9103634 | 0.7085198 |
| winspermatch | 0.9103634 | 1.0000000 | 0.7213852 |
| goalspermatch | 0.7085198 | 0.7213852 | 1.0000000 |
| ${\tt goalsagainstpermatch}$ | -0.6382465 | -0.4996595 | -0.2858228 |
| ${\tt goalmarginpermatch}$ | 0.8108285 | 0.7085429 | 0.6652299 |
| | goalsagainstper | rmatch goalman | rginpermatch |
| pointspermatch | -0.63 | 382465 | 0.8108285 |
| winspermatch | -0.49 | 996595 | 0.7085429 |
| goalspermatch | -0.28 | 358228 | 0.6652299 |
| ${\tt goalsagainstpermatch}$ | 1.00 | 00000 | -0.9056286 |
| ${\tt goalmarginpermatch}$ | -0.90 |)56286 | 1.0000000 |
| | | | |

Model 2: Linear Regression

Outcome:

• points per match

Predictors:

- wins per match
- goals per match
- goals against per match
- top five league

Call:

```
lm(formula = pointspermatch ~ winspermatch + goalspermatch +
goalsagainstpermatch + topfiveleague, data = soccer)
```

Residuals:

```
Min 1Q Median 3Q Max -0.33721 -0.06803 0.00581 0.06882 0.56561
```

Coefficients:

```
Estimate Std. Error t value Pr(>|t|) (Intercept) 0.435103 0.020395 21.334 < 2e-16 *** winspermatch 1.381209 0.049182 28.084 < 2e-16 *** goalspermatch 0.096467 0.014703 6.561 1.28e-10 *** goalsagainstpermatch -0.097891 0.006649 -14.723 < 2e-16 *** topfiveleaguetop five 0.025705 0.016498 1.558 0.12 ---
```

```
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

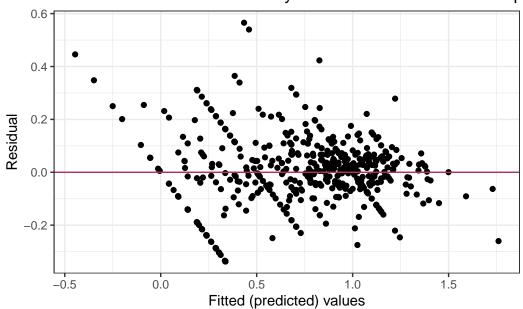
Residual standard error: 0.1355 on 525 degrees of freedom Multiple R-squared: 0.8845, Adjusted R-squared: 0.8836 F-statistic: 1005 on 4 and 525 DF, p-value: < 2.2e-16

Check Assumptions for Model 2 still all violated

```
model2aug = augment(model2)

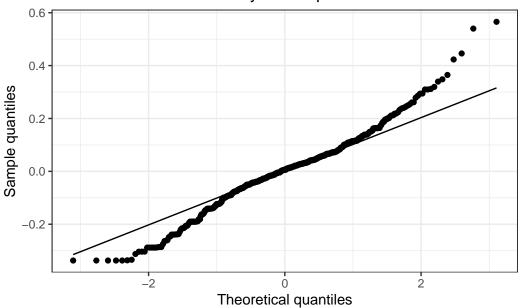
ggplot(model2aug, aes(x = .fitted, y = .resid)) +
    geom_point() +
    geom_hline(yintercept = 0, color = 'maroon') +
    labs(x = "Fitted (predicted) values", y = 'Residual') +
    ggtitle('Residual Plot Violates Linearity & Constant Variance Assumptions') +
    theme_bw()
```

Residual Plot Violates Linearity & Constant Variance Assumpt



```
ggplot(model2aug, aes(sample = .resid)) +
  stat_qq() +
  stat_qq_line() +
  theme_bw() +
  labs(x = 'Theoretical quantiles',
      y = 'Sample quantiles',
      title = 'QQ Plot Violates Normality Assumption')
```





Model 3: Linear Regression

Outcome:

• points per match

Predictors:

- wins per match
- goal margin per match
- top five league

Call:

```
lm(formula = pointspermatch ~ winspermatch + goalmarginpermatch +
topfiveleague, data = soccer)
```

Residuals:

```
Min 1Q Median 3Q Max -0.33632 -0.06813 0.00603 0.06892 0.56598
```

Coefficients:

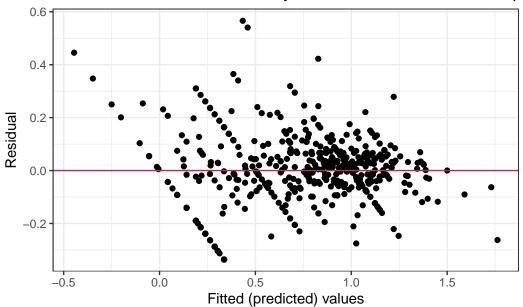
Residual standard error: 0.1354 on 526 degrees of freedom Multiple R-squared: 0.8845, Adjusted R-squared: 0.8838 F-statistic: 1343 on 3 and 526 DF, p-value: < 2.2e-16

Check Assumptions Model 3

```
model3aug = augment(model3)

ggplot(model3aug, aes(x = .fitted, y = .resid)) +
    geom_point() +
    geom_hline(yintercept = 0, color = 'maroon') +
    labs(x = "Fitted (predicted) values", y = 'Residual') +
    ggtitle('Residual Plot Violates Linearity & Constant Variance Assumptions') +
    theme_bw()
```

Residual Plot Violates Linearity & Constant Variance Assumpt



```
ggplot(model3aug, aes(sample = .resid)) +
  stat_qq() +
  stat_qq_line() +
  theme_bw() +
  labs(x = 'Theoretical quantiles',
      y = 'Sample quantiles',
      title = 'QQ Plot Violates Normality Assumption')
```

QQ Plot Violates Normality Assumption 0.4 0.2 -0.2

Model 4: Linear Mixed Effects Model (potential violation of independence with topfive-league)

Ö Theoretical quantiles ż

Outcome:

• points per match

Predictors:

- random intercept for topfiveleague
- goal margin per match
- wins per match
- goals per match

```
Linear mixed model fit by REML ['lmerMod']
Formula:
pointspermatch ~ 1 + goalspermatch + winspermatch + goalsagainstpermatch +
```

(1 | topfiveleague)

Data: soccer

REML criterion at convergence: -589.3

Scaled residuals:

Min 1Q Median 3Q Max -2.4908 -0.5166 0.0546 0.5113 4.1647

Random effects:

Groups Name Variance Std.Dev. topfiveleague (Intercept) 0.0001943 0.01394 Residual 0.0183620 0.13551 Number of obs: 530, groups: topfiveleague, 2

Fixed effects:

Estimate Std. Error t value (Intercept) 0.443476 0.023240 19.082 goalspermatch 0.097878 0.014635 6.688 winspermatch 1.383025 0.049148 28.140 goalsagainstpermatch -0.098400 0.006629 -14.843

Correlation of Fixed Effects:

(Intr) glsprm wnsprm

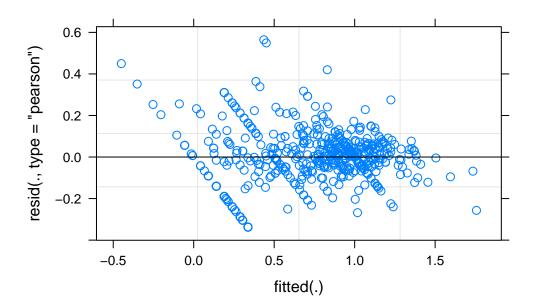
goalsprmtch -0.237

winspermtch -0.342 -0.687

glsgnstprmt -0.676 -0.134 0.436

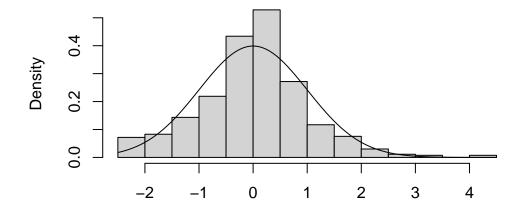
Checking assumptions model 4

plot(model4)



hist((resid(model4) - mean(resid(model4))) / sd(resid(model4)), freq = FALSE); curve(dnorm

stogram of (resid(model4) - mean(resid(model4)))/sd(resid(m



(resid(model4) - mean(resid(model4)))/sd(resid(model4))

Model 5: Linear Regression

Outcome:

• points per match

Predictors:

- topfiveleague
- goal margin per match
- goals per match
- goals against per match

Call:

```
lm(formula = pointspermatch ~ goalspermatch + goalsagainstpermatch +
goalmarginpermatch + topfiveleague, data = soccer)
```

Residuals:

```
Min 1Q Median 3Q Max -0.86804 -0.10210 0.01674 0.12150 0.95670
```

```
Coefficients: (1 not defined because of singularities)
```

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

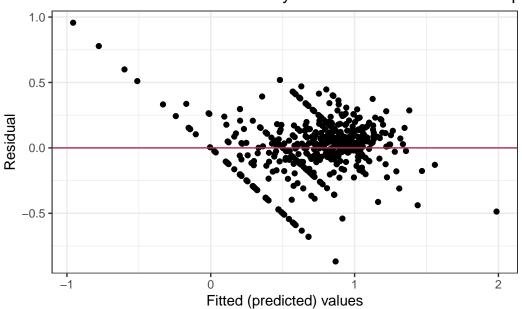
Residual standard error: 0.2141 on 526 degrees of freedom Multiple R-squared: 0.711, Adjusted R-squared: 0.7093 F-statistic: 431.3 on 3 and 526 DF, p-value: < 2.2e-16

Checking Assumptions

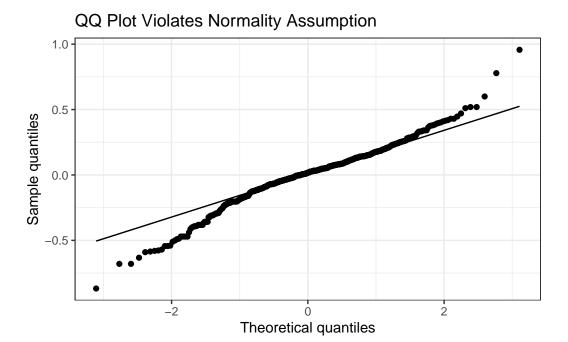
```
model5aug = augment(model5)

ggplot(model5aug, aes(x = .fitted, y = .resid)) +
    geom_point() +
    geom_hline(yintercept = 0, color = 'maroon') +
    labs(x = "Fitted (predicted) values", y = 'Residual') +
    ggtitle('Residual Plot Violates Linearity & Constant Variance Assumptions') +
    theme_bw()
```

Residual Plot Violates Linearity & Constant Variance Assumpt



```
ggplot(model5aug, aes(sample = .resid)) +
  stat_qq() +
  stat_qq_line() +
  theme_bw() +
  labs(x = 'Theoretical quantiles',
     y = 'Sample quantiles',
     title = 'QQ Plot Violates Normality Assumption')
```



Model 6: linear mixed effects (random intercept for topfiveleague)

Outcome:

• points per match

Predictors:

- random intercept for topfive league
- goal margin per match
- goals per match

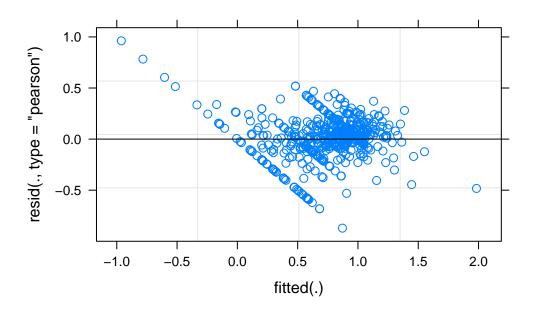
fixed-effect model matrix is rank deficient so dropping 1 column / coefficient

```
summary(model6)
```

```
Linear mixed model fit by REML ['lmerMod']
Formula:
pointspermatch ~ 1 + goalspermatch + goalsagainstpermatch + goalmarginpermatch +
    (1 | topfiveleague)
  Data: soccer
REML criterion at convergence: -109.6
Scaled residuals:
            1Q Median
   Min
                         3Q
                                 Max
-4.0695 -0.4806 0.0845 0.5708 4.4929
Random effects:
Groups
             Name
                         Variance Std.Dev.
topfiveleague (Intercept) 0.001032 0.03213
Residual
                         0.045860 0.21415
Number of obs: 530, groups: topfiveleague, 2
Fixed effects:
                    Estimate Std. Error t value
(Intercept)
                    0.670447 0.038501 17.41
goalspermatch
                    0.379188 0.016909 22.43
Correlation of Fixed Effects:
           (Intr) glsprm
goalsprmtch -0.627
glsgnstprmt -0.550 0.244
fit warnings:
fixed-effect model matrix is rank deficient so dropping 1 column / coefficient
Checking assumptions:
```

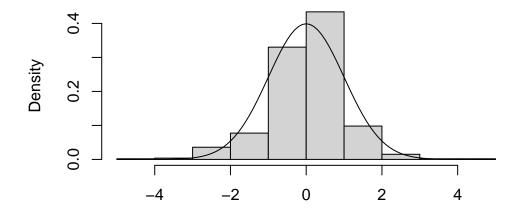
0 1

plot(model6)



hist((resid(model6) - mean(resid(model6))) / sd(resid(model6)), freq = FALSE); curve(dnorm

stogram of (resid(model6) - mean(resid(model6)))/sd(resid(m



(resid(model6) - mean(resid(model6)))/sd(resid(model6))

Variable Selection - LASSO

```
y = soccer$pointspermatch
  x = model.matrix(pointspermatch ~ winspermatch + goalspermatch + goalsagainstpermatch +
                   goalmarginpermatch + topfiveleague, data = soccer)
  m_lasso_cv = cv.glmnet(x, y, alpha = 1)
  best_lambda = m_lasso_cv$lambda.min
  best_lambda
[1] 0.003448411
  m_best = glmnet(x, y, alpha = 1, lambda = best_lambda)
  m_best$beta
6 x 1 sparse Matrix of class "dgCMatrix"
                              s0
(Intercept)
winspermatch
                      1.37038572
goalspermatch
goalsagainstpermatch .
goalmarginpermatch
                      0.09659559
topfiveleaguetop five 0.01905888
  bestlasso = lm(pointspermatch ~ winspermatch + goalmarginpermatch + topfiveleague,
                 data = soccer)
```

Variable Selection - Stepwise Selection

Forward Selection

Start: AIC=-977.7
pointspermatch ~ 1

| | | Df | Sum of Sq | RSS | AIC |
|--|------------------------------|----|-----------|--------|---------|
| + | winspermatch | 1 | 69.170 | 14.292 | -1911.0 |
| + | ${\tt goalmarginpermatch}$ | 1 | 54.871 | 28.590 | -1543.5 |
| + | goalspermatch | 1 | 41.898 | 41.564 | -1345.2 |
| + | ${\tt goalsagainstpermatch}$ | 1 | 33.999 | 49.463 | -1253.0 |
| + | topfiveleague | 1 | 9.140 | 74.322 | -1037.2 |
| <r< td=""><td>none></td><td></td><td></td><td>83.462</td><td>-977.7</td></r<> | none> | | | 83.462 | -977.7 |

Step: AIC=-1910.99

pointspermatch ~ winspermatch

| | Df | Sum of | Sq | RSS | AIC |
|------------------------|----|--------|-----|---------|---------|
| + goalmarginpermatch | 1 | 4.60 | 072 | 9.6847 | -2115.2 |
| + goalsagainstpermatch | 1 | 3.74 | 103 | 10.5516 | -2069.8 |
| + goalspermatch | 1 | 0.46 | 669 | 13.8250 | -1926.6 |
| + topfiveleague | 1 | 0.29 | 923 | 13.9996 | -1919.9 |
| <none></none> | | | | 14.2919 | -1911.0 |

Step: AIC=-2115.24

pointspermatch ~ winspermatch + goalmarginpermatch

| | ${\tt Df}$ | Sum of | Sq | RSS | AIC |
|------------------------|------------|--------|----|--------|---------|
| + topfiveleague | 1 | 0.0444 | 62 | 9.6402 | -2115.7 |
| <none></none> | | | | 9.6847 | -2115.2 |
| + goalspermatch | 1 | 0.0000 | 47 | 9.6846 | -2113.2 |
| + goalsagainstpermatch | 1 | 0.0000 | 47 | 9.6846 | -2113.2 |

Step: AIC=-2115.68

pointspermatch ~ winspermatch + goalmarginpermatch + topfiveleague

| | | Df | Sum | of | Sq | RSS | AIC |
|----|----------------------|----|-------|------|-----|--------|---------|
| <1 | none> | | | | | 9.6402 | -2115.7 |
| + | goalspermatch | 1 | 0.000 |)159 | 982 | 9.6400 | -2113.7 |
| + | goalsagainstpermatch | 1 | 0.000 | 159 | 982 | 9.6400 | -2113.7 |

Call:

lm(formula = pointspermatch ~ winspermatch + goalmarginpermatch +
topfiveleague, data = soccer)

```
Coefficients:
```

```
\begin{array}{cccc} \text{(Intercept)} & \text{winspermatch} & \text{goalmarginpermatch} \\ & 0.43402 & 1.37907 & 0.09770 \\ \\ \text{topfiveleaguetop five} \\ & 0.02556 \end{array}
```

```
bestforward = lm(pointspermatch ~ winspermatch + goalmarginpermatch +
topfiveleague, data = soccer)
```

Backward Selection

Start: AIC=-2113.69

pointspermatch ~ winspermatch + goalspermatch + goalsagainstpermatch +
 goalmarginpermatch + topfiveleague

Step: AIC=-2113.69

pointspermatch ~ winspermatch + goalspermatch + goalsagainstpermatch +
 topfiveleague

| | Df | Sum of Sq | RSS | AIC |
|------------------------|----|-----------|---------|---------|
| <none></none> | | | 9.6400 | -2113.7 |
| - topfiveleague | 1 | 0.0446 | 9.6846 | -2113.2 |
| - goalspermatch | 1 | 0.7904 | 10.4305 | -2073.9 |
| - goalsagainstpermatch | 1 | 3.9802 | 13.6203 | -1932.5 |
| - winspermatch | 1 | 14.4821 | 24.1221 | -1629.6 |

Call:

lm(formula = pointspermatch ~ winspermatch + goalspermatch +
goalsagainstpermatch + topfiveleague, data = soccer)

Coefficients:

| ${	t goalspermatch}$ | ${	t winspermatch}$ | (Intercept) |
|----------------------|-----------------------|----------------------|
| 0.09647 | 1.38121 | 0.43510 |
| | topfiveleaguetop five | goalsagainstpermatch |
| | 0.02570 | -0.09789 |

Both Selection

Start: AIC=-977.7
pointspermatch ~ 1

| | | ${\tt Df}$ | Sum of Sq | RSS | AIC |
|----|----------------------|------------|-----------|--------|---------|
| + | winspermatch | 1 | 69.170 | 14.292 | -1911.0 |
| + | goalmarginpermatch | 1 | 54.871 | 28.590 | -1543.5 |
| + | goalspermatch | 1 | 41.898 | 41.564 | -1345.2 |
| + | goalsagainstpermatch | 1 | 33.999 | 49.463 | -1253.0 |
| + | topfiveleague | 1 | 9.140 | 74.322 | -1037.2 |
| <1 | none> | | | 83.462 | -977.7 |

Step: AIC=-1910.99

 ${\tt pointspermatch} \ {\tt ~winspermatch}$

| | | Df | Sum | of Sq | RSS | AIC |
|----|------------------------------|----|-----|--------|--------|---------|
| + | goalmarginpermatch | 1 | | 4.607 | 9.685 | -2115.2 |
| + | ${\tt goalsagainstpermatch}$ | 1 | | 3.740 | 10.552 | -2069.8 |
| + | goalspermatch | 1 | | 0.467 | 13.825 | -1926.6 |
| + | topfiveleague | 1 | | 0.292 | 14.000 | -1919.9 |
| <1 | none> | | | | 14.292 | -1911.0 |
| - | winspermatch | 1 | | 69.170 | 83.462 | -977.7 |

Step: AIC=-2115.24

pointspermatch ~ winspermatch + goalmarginpermatch

| | | ${\tt Df}$ | Sum of Sq | RSS | AIC |
|---|------------------------------|------------|-----------|---------|---------|
| + | topfiveleague | 1 | 0.0445 | 9.6402 | -2115.7 |
| <r< td=""><td>none></td><td></td><td></td><td>9.6847</td><td>-2115.2</td></r<> | none> | | | 9.6847 | -2115.2 |
| + | goalspermatch | 1 | 0.0000 | 9.6846 | -2113.2 |
| + | ${\tt goalsagainstpermatch}$ | 1 | 0.0000 | 9.6846 | -2113.2 |
| - | goalmarginpermatch | 1 | 4.6072 | 14.2919 | -1911.0 |
| - | winspermatch | 1 | 18.9058 | 28.5905 | -1543.5 |

```
Step: AIC=-2115.68
pointspermatch ~ winspermatch + goalmarginpermatch + topfiveleague
```

| | | Df | Sum of Sq | RSS | AIC |
|----|----------------------|----|-----------|---------|---------|
| <1 | none> | | | 9.6402 | -2115.7 |
| _ | topfiveleague | 1 | 0.0445 | 9.6847 | -2115.2 |
| + | goalspermatch | 1 | 0.0002 | 9.6400 | -2113.7 |
| + | goalsagainstpermatch | 1 | 0.0002 | 9.6400 | -2113.7 |
| _ | goalmarginpermatch | 1 | 4.3594 | 13.9996 | -1919.9 |
| _ | winspermatch | 1 | 18.4525 | 28.0927 | -1550.8 |

Call:

lm(formula = pointspermatch ~ winspermatch + goalmarginpermatch +
topfiveleague, data = soccer)

Coefficients:

```
(Intercept) winspermatch goalmarginpermatch 0.43402 1.37907 0.09770 topfiveleaguetop five 0.02556
```

```
bestboth = lm(pointspermatch ~ winspermatch + goalmarginpermatch + topfiveleague, data = s
```

Variable Selection - Mallo's CP

Warning in leaps.setup(x, y, wt = wt, nbest = nbest, nvmax = nvmax, force.in = force.in, : 1 linear dependencies found

Reordering variables and trying again:

```
soccer_allsub
```

```
Subset selection object
Call: regsubsets.formula(pointspermatch ~ winspermatch + goalspermatch +
    goalsagainstpermatch + goalmarginpermatch + topfiveleague,
    data = soccer, nbest = 1, nvmax = 5)
5 Variables (and intercept)
                      Forced in Forced out
winspermatch
                          FALSE
                                     FALSE
goalspermatch
                          FALSE
                                     FALSE
goalsagainstpermatch
                          FALSE
                                     FALSE
topfiveleaguetop five
                          FALSE
                                     FALSE
                                     FALSE
goalmarginpermatch
                          FALSE
1 subsets of each size up to 4
Selection Algorithm: exhaustive
  summary(soccer_allsub)$rsq
[1] 0.8287614 0.8839632 0.8844959 0.8844979
  summary(soccer_allsub)$which
  (Intercept) winspermatch goalspermatch goalsagainstpermatch
         TRUE
                      TRUE
1
                                   FALSE
                                                         FALSE
         TRUE
2
                      TRUE
                                   FALSE
                                                         FALSE
                      TRUE
3
         TRUE
                                   FALSE
                                                         FALSE
4
         TRUE
                      TRUE
                                    TRUE
                                                          TRUE
  goalmarginpermatch topfiveleaguetop five
               FALSE
                                     FALSE
2
                TRUE
                                     FALSE
3
                TRUE
                                      TRUE
4
               FALSE
                                      TRUE
  bestallsubset = lm(pointspermatch ~ winspermatch, data = soccer)
```

Comparing RMSE after variable selection

RMSE All Subset: 0.1642128

RMSE Best Backward: 0.1348656 - LOWEST

```
RMSE Best Both, Forward, Lasso: 0.1348667
(they had the same predictors in it)
CONCLUSION:
  • best backward has lowest rmse so better
  • predictors: wins per match, top five league, goals per match, goals against per match
  rmse(bestallsubset)
[1] 0.1642128
  rmse(bestbackward)
[1] 0.1348656
  rmse(bestboth)
[1] 0.1348667
  rmse(bestforward)
[1] 0.1348667
  rmse(bestlasso)
[1] 0.1348667
##possibly delete - Comparing Models: RMSE
RMSE Model 1: 0.1348656 RMSE Model 2: 0.1348656 RMSE Model 3: 0.1348667 RMSE
Model 4: 0.1349185
  rmse(model1)
[1] 0.1348656
```

rmse(model2)

[1] 0.1348656

rmse(model3)

[1] 0.1348667

rmse(model4)

[1] 0.1349185

Results

Conclusion