sta210 project

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loading packages & dataset

```
library(tidyverse)
library(tidymodels)
library(readxl)
library(MASS)
library(leaps)
library(caret)
library(glmnet)
library(Stat2Data)
#library(statnnet)
library(lme4)
library(UpSetR)
library(nlme)
library(sjstats)
set.seed(8)
soccer <- read_excel("AllTimeRankingByClub.xlsx")
```

Introduction and Data

Data Cleaning

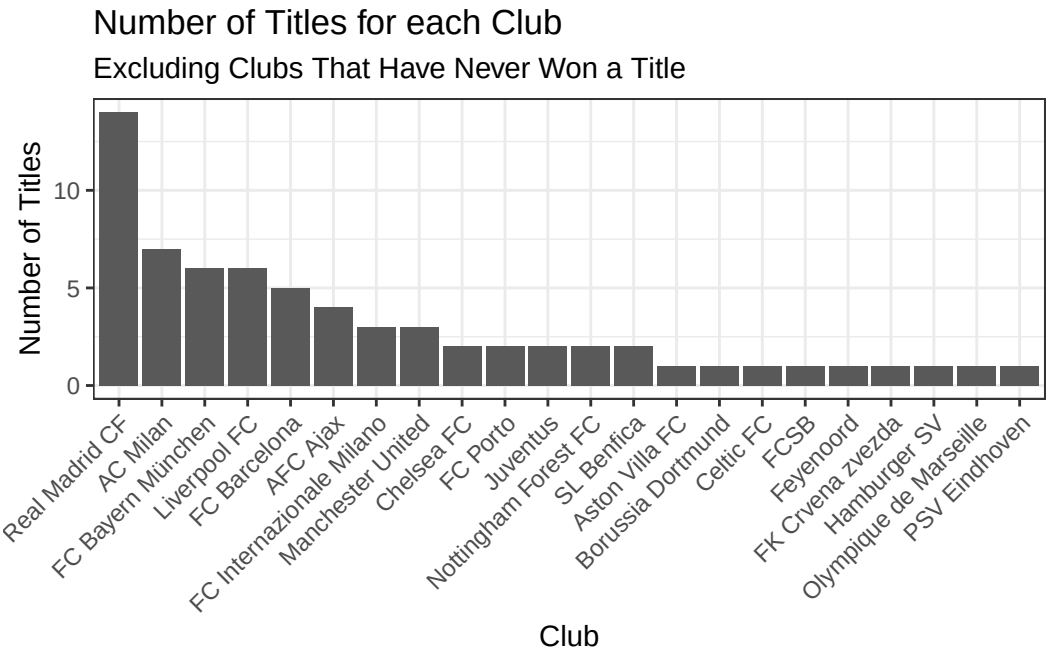
```
soccer = soccer %>%
  rename(goals_for = `Goals For`,
         goals_against = `Goals Against`,
         goal_diff = `Goal Diff`)

soccer = soccer %>%
  mutate(winspermatch = Win/Played,
         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' | C
```

EDA

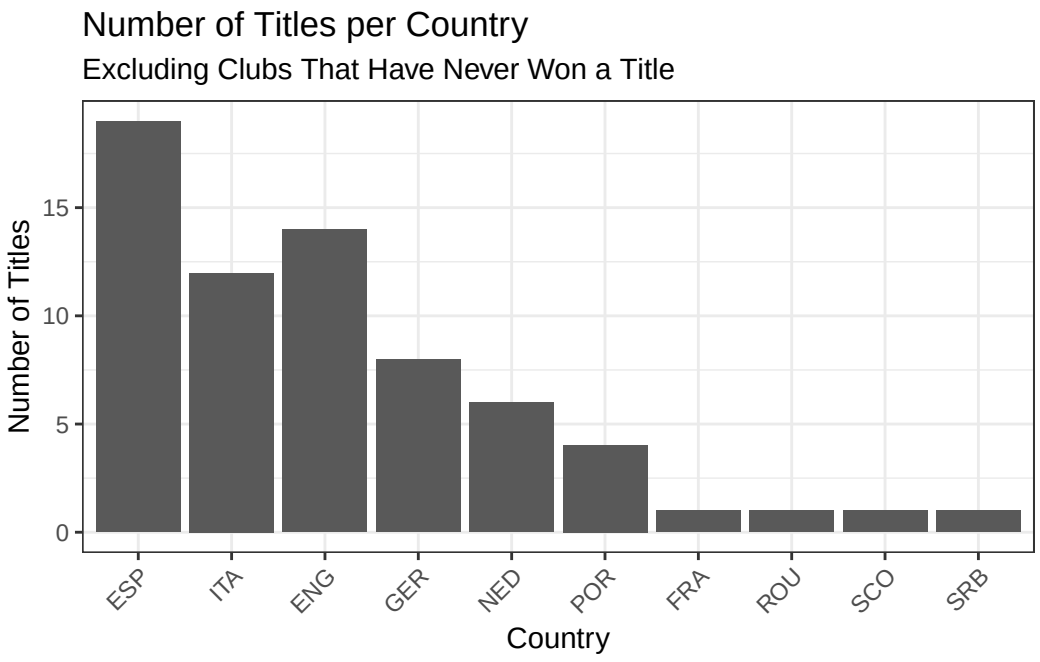
Plot 1:

```
soccer %>%
  filter(Titles > 0) %>%
  ggplot(aes(x = reorder(Club, (-Titles)), y = Titles)) +
  geom_bar(stat = 'identity') +
  labs(x = 'Club', y = 'Number of Titles', title = 'Number of Titles for each Club',
       subtitle = 'Excluding Clubs That Have Never Won a Title') +
  theme_bw() +
  scale_x_discrete(guide = guide_axis(angle = 45))
```



Plot 2:

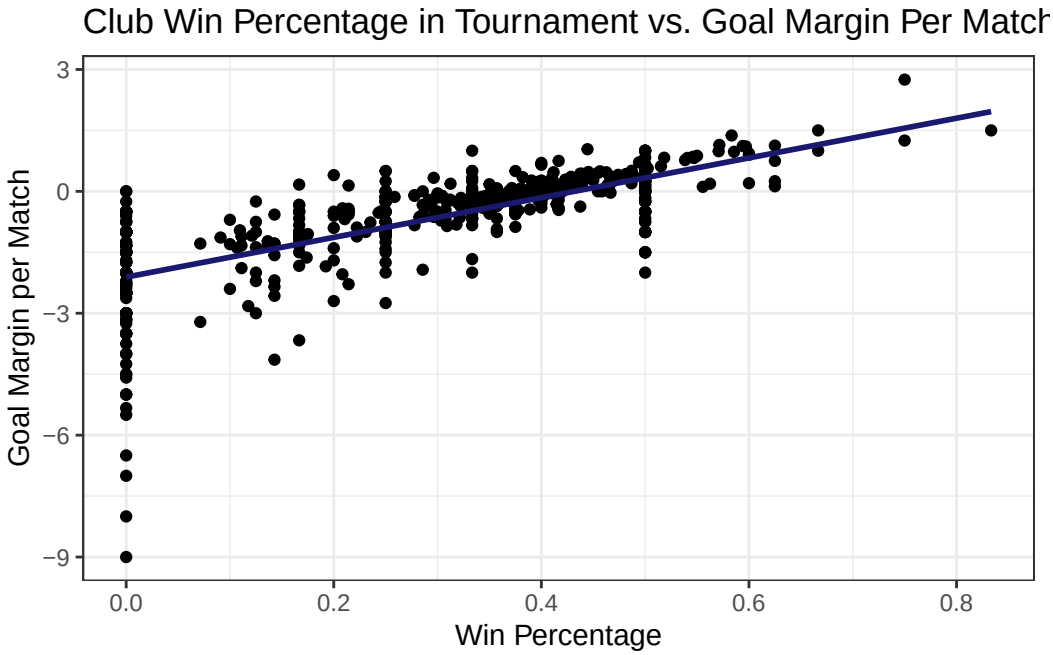
```
soccer %>%
  filter(Titles > 0) %>%
  ggplot(aes(x = reorder(Country, (-Titles)), y = Titles)) +
  geom_bar(stat = 'identity') +
  labs(x = 'Country', y = 'Number of Titles', title = 'Number of Titles per Country',
       subtitle = 'Excluding Clubs That Have Never Won a Title') +
  theme_bw() +
  scale_x_discrete(guide = guide_axis(angle = 45))
```



Plot 3:

```
ggplot(data = soccer, aes(x = winspermatch, y = goalmarginpermatch)) +
  geom_point() +
  geom_smooth(method = 'lm', se = F, color = 'midnightblue') +
  labs(x = "Win Percentage", y = 'Goal Margin per Match',
       title = 'Club Win Percentage in Tournament vs. Goal Margin Per Match') +
  theme_bw()
```

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



Methods

we can only do linear or linear mixed effects...expand later

Checking Assumptions

Model 1: Linear Regression

Outcome:

- points per match

Predictors:

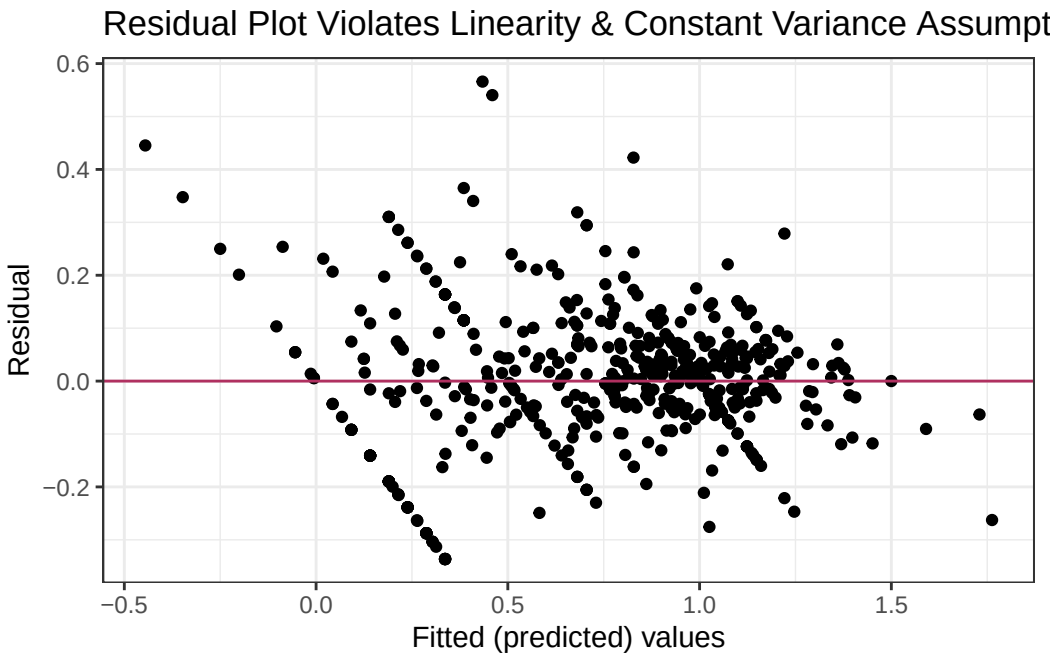
- wins per match
- goal margin per match
- top five league

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

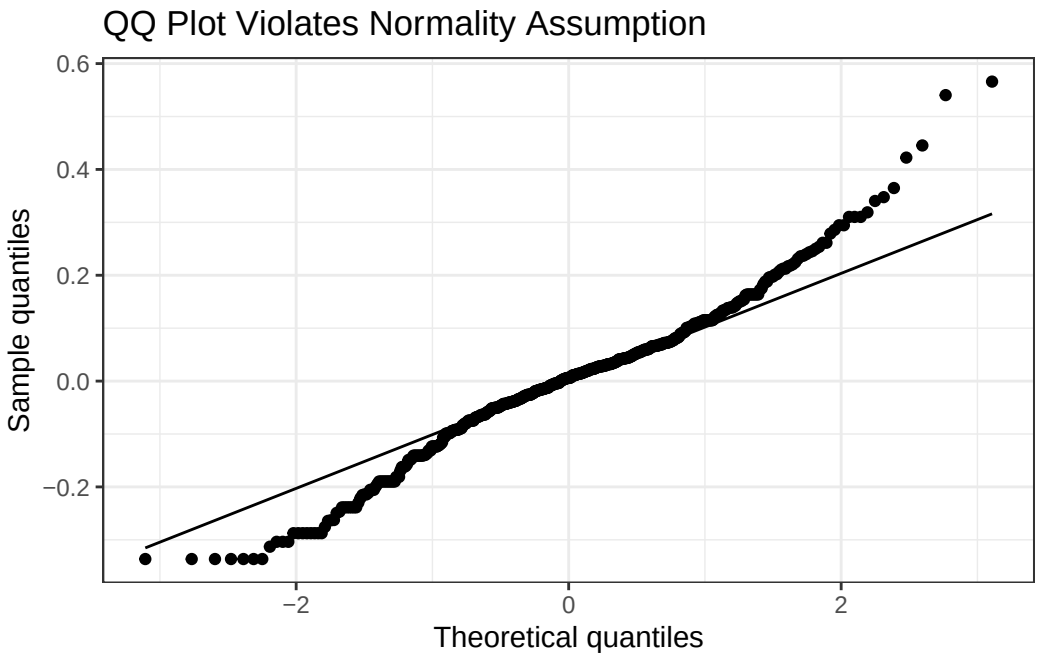
```
Call:
lm(formula = pointspermatch ~ winspermatch + goalmarginpermatch +
    topfiveleague, data = soccer)

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

Coefficients:
                      Estimate Std. Error t value Pr(>|t|)
(Intercept)           0.434020   0.016755  25.904   <2e-16 ***
winspermatch          1.379068   0.043462  31.731   <2e-16 ***
goalmarginpermatch    0.097704   0.006335  15.423   <2e-16 ***
topfiveleaguetop five 0.025563   0.016412   1.558     0.12
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

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
```

Conditions for Model 1: Violated linearity, constant variance, and normality

```
linearaug = augment(linear)

ggplot(linearaug, 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()
```




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



Model 2: Linear Mixed Effects Model

Outcome:

- points per match

Predictors:

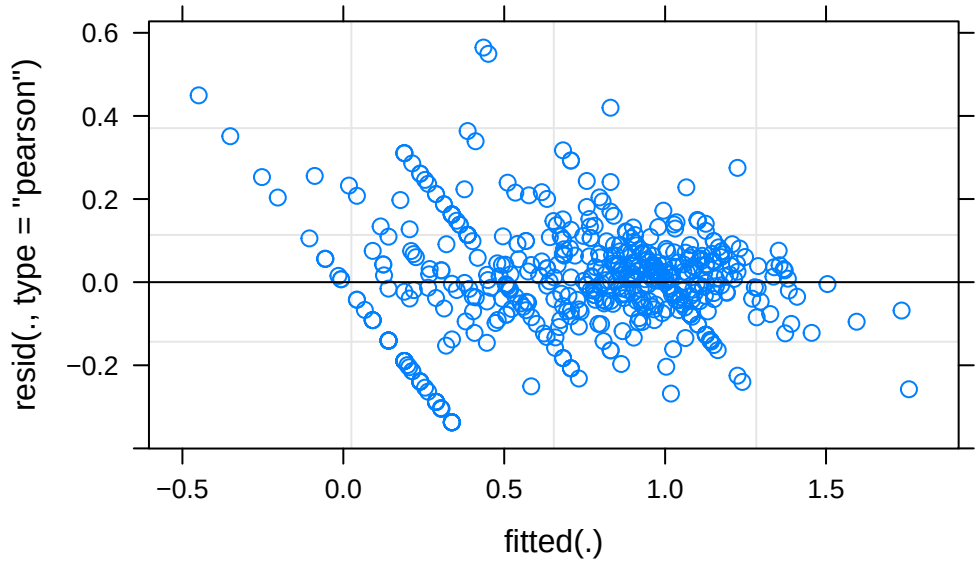
- wins per match
- goal margin per match
- random intercept for top five league

```
linearmixed = lmer(pointspermatch ~ 1 + winspermatch + goalmarginpermatch +
              (1|topfiveleague), data = soccer)
summary(linearmixed)
```

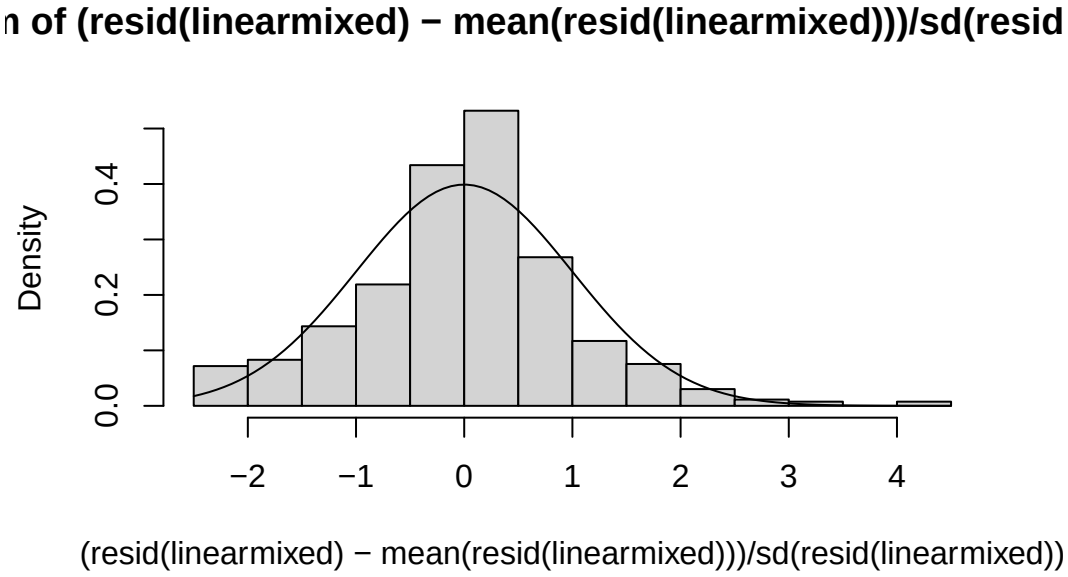
```
Linear mixed model fit by REML ['lmerMod']
Formula: pointspermatch ~ 1 + winspermatch + goalmarginpermatch + (1 |
    topfiveleague)
   Data: soccer

REML criterion at convergence: -595.8
```

```
Scaled residuals:
    Min      1Q  Median      3Q     Max
-2.4907 -0.5174  0.0556  0.5114  4.1696

Random effects:
 Groups        Name        Variance  Std.Dev.
 topfiveleague (Intercept) 0.0001921 0.01386
 Residual                  0.0183274 0.13538
Number of obs: 530, groups:  topfiveleague, 2

Fixed effects:
                   Estimate Std. Error t value
(Intercept)        0.443040   0.019785   22.39
winspermatch       1.382252   0.043345   31.89
goalmarginpermatch 0.098334   0.006304   15.60

Correlation of Fixed Effects:
            (Intr) wnsprm
winspermtch -0.780
glmrgnprmtc  0.636 -0.690
```

```
plot(linearmixed)
```




```
hist((resid(linearmixed) - mean(resid(linearmixed))) / sd(resid(linearmixed)), freq = FALS
```



Assumptions are worse for mixed effects...moving forward with linear regression

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

```
m_none = lm(pointspermatch ~ 1, data = soccer)
m_all = lm(pointspermatch ~ winspermatch + goalspermatch + goalsagainstpermatch +
                 goalmarginpermatch + topfiveleague, data = soccer)
```

Forward Selection

```r
stepAIC(m_none,
        scope = list(lower = m_none, upper = m_all),
        data = soccer, direction = 'forward')
```

```
Start:  AIC=-977.7
pointspermatch ~ 1

                      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
<none>                             83.462  -977.7

Step:  AIC=-1910.99
pointspermatch ~ winspermatch

                      Df Sum of Sq     RSS     AIC
+ goalmarginpermatch   1    4.6072  9.6847 -2115.2
+ goalsagainstpermatch 1    3.7403 10.5516 -2069.8
+ goalspermatch        1    0.4669 13.8250 -1926.6
+ topfiveleague        1    0.2923 13.9996 -1919.9
<none>                             14.2919 -1911.0

Step:  AIC=-2115.24
pointspermatch ~ winspermatch + goalmarginpermatch

                      Df Sum of Sq    RSS     AIC
+ topfiveleague        1  0.044462 9.6402 -2115.7
<none>                             9.6847 -2115.2
+ goalspermatch        1  0.000047 9.6846 -2113.2
+ goalsagainstpermatch 1  0.000047 9.6846 -2113.2

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

                      Df  Sum of Sq    RSS     AIC
<none>                               9.6402 -2115.7
+ goalspermatch        1 0.00015982 9.6400 -2113.7
+ goalsagainstpermatch 1 0.00015982 9.6400 -2113.7
```

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

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

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

Backward Selection

```
stepAIC(m_all,
        scope = list(lower = m_none, upper = m_all),
        data = soccer, direction = 'backward')
```

```
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>                               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:
          (Intercept)           winspermatch          goalspermatch
              0.43510               1.38121                0.09647
 goalsagainstpermatch  topfiveleaguetop five
             -0.09789               0.02570
```

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

Both Selection

```
stepAIC(m_none,
        scope = list(lower = m_none, upper = m_all),
        data = soccer, direction = 'both')
```

```
Start:  AIC=-977.7
pointspermatch ~ 1

                      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
<none>                             83.462  -977.7

Step:  AIC=-1910.99
pointspermatch ~ winspermatch

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

Step:  AIC=-2115.24
pointspermatch ~ winspermatch + goalmarginpermatch

                      Df Sum of Sq     RSS     AIC
```

```
+ topfiveleague         1    0.0445  9.6402 -2115.7
<none>                              9.6847 -2115.2
+ goalspermatch         1    0.0000  9.6846 -2113.2
+ 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
<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 - All Subset

```
soccer_allsub = regsubsets(pointspermatch ~ winspermatch + goalspermatch +
                           goalsagainstpermatch + goalmarginpermatch + topfiveleague,
                           data = soccer,
                           nbest = 1, nvmax = 5)
```

```
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
goalmarginpermatch       FALSE      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
1        TRUE         TRUE         FALSE                FALSE
2        TRUE         TRUE         FALSE                FALSE
3        TRUE         TRUE         FALSE                FALSE
4        TRUE         TRUE          TRUE                 TRUE
  goalmarginpermatch topfiveleaguetop five
1              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
```

Results

FINAL MODEL:

$y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_3 + \beta_4 x_4 + \epsilon$

where

x_1: wins per match

x_2: top five league, 1 = top five

x_3: goals per match

x_4: goals against per match

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

```
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
```

Conclusion