

Predicting Saves from Past Performance



"Closers are one of the most volatile positions in fantasy baseball...Each year, closers drop like flies and many MLB teams make in-season changes due to injuries or poor performance."



Hello! My name is Ethan Feldman

I am here today to talk about how we can leverage data to better understand future baseball performance

Agenda

- Methods and Data
- Models, Observations, and Error
- Predictions and Recommendations

What do we want to talk about with saves?

- Saves are very difficult to accurately predict
 - ☐ Injuries (occurring and recovering from)
 - 'Position' change

- The highest valued indicators are:
 - Opportunity
 - "Commanding a game"



Data and Features

How'd they do last year?

Where did the data come from?



What does the model target to predict?



- To predict the future, we will consider each year of a player's career as a moment in time
- We want to predict the number of saves they earned in the *following* year

Some assumptions about data



- Data drawn from players

 careers who have had at least
 one top ten finish of saves
 since 1985
- Final seasons of careers used as target, but never predictions
- 2020 not used as target for anyone

What were the initial features to consider?



Features								
Games Finished								
Holds	Hits	Hits/9						
Saves								
Save Opportunity	Runs	SO/BB	Complete Games					
Games			Shutouts					
Blown Saves	Batters Faced	ERA+	Balks					
Two Year Sum			Hit by Pitch					
Three Year Sum	Wins	WHIP	Wild Pitch					
Cumulative Saves			Age					

What ended up in the model?



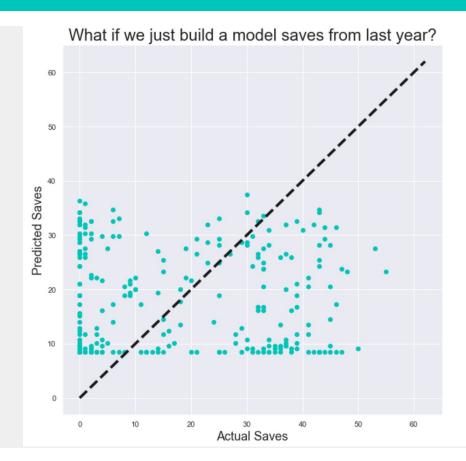
Features								
Games Finished								
Holds	Hits	Hits/9	Mistakes/G					
Saves								
Save Opportunity	Runs	SO/BB	Complete Games					
Games								
Blown Saves	Batters Faced	ERA+	Balks					
Two Year Sum								
Three Year Sum	Wins	WHIP	Wild Pitch					
Cumulative Saves								



Baseline Metric

How'd they do last year?

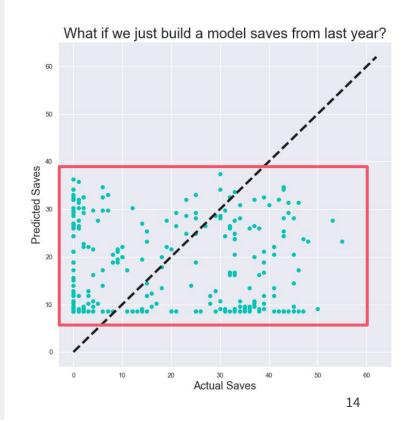
Let's build a very simple model with one feature



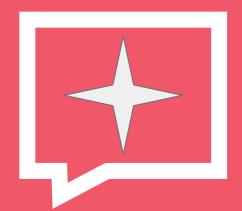
The dotted line represents accurate predictions

- Below the line represents underpredictions
- Above the line represents over predictions

Really gives a lower bound on predictions



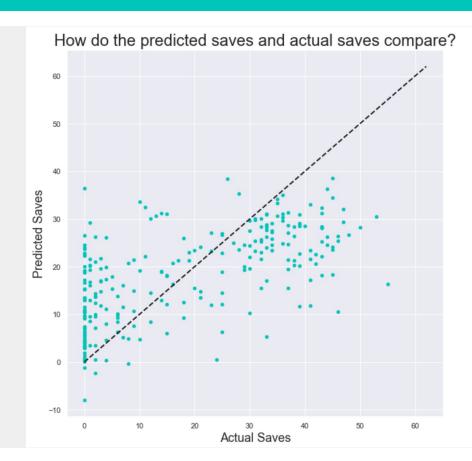
- Really constrains our predictions
- This linear model accounts for about 29.4% of the variability in actual saves on test data
- Has an average error of about 12 saves (MAE)



Can we improve?

Let's include more features

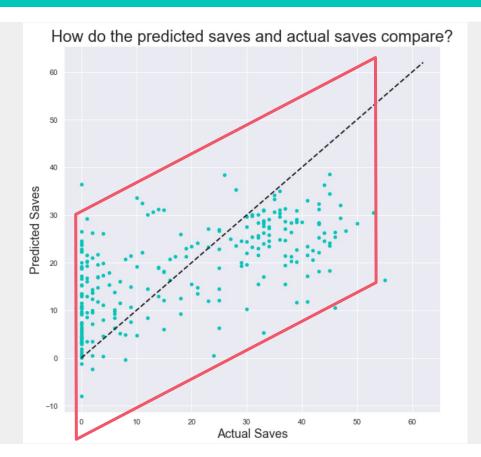
After employing regularization and feature engineering



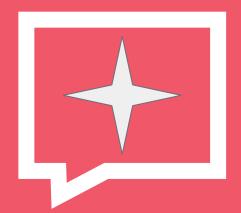
The dotted line represents accurate predictions

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- Above the line represents over predictions

After employing regularization and feature engineering



- LASSO regression analysis
- Points less constrained, fall closer to true values on average
- This model accounts for about 41.6% of the variability in actual saves on test data
- Has an average error of about 10 saves in either direction (MAE)



Big factors

Which features contribute most?

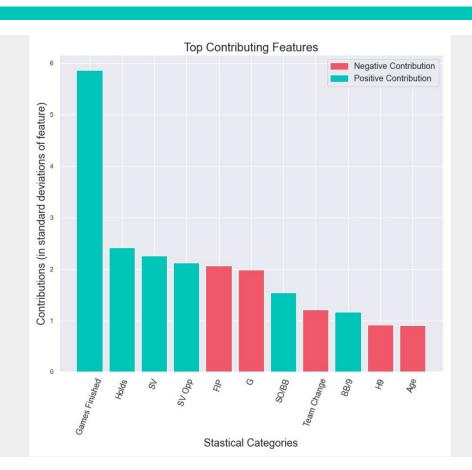
Why do we see so much error?

LASSO Regression Coefficients

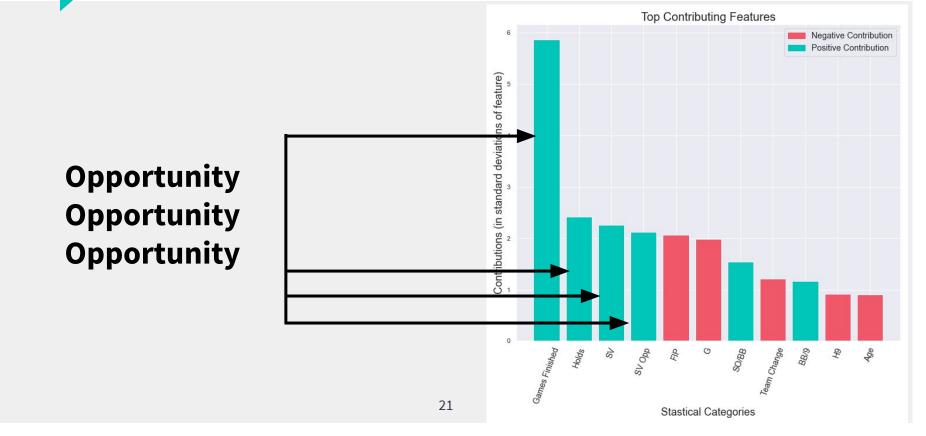
Feature	Coefficient
Games Finished	5.87
Holds	2.42
Saves	2.27
Save Opportunity	2.12
FIP	-2.07
Games	-1.99
SO/BB	1.54
Team Change	-1.21
BB/9	1.17

Feature	Coefficient
Hits/9	92
Age	90
Two Year Sum SV	6
Blown Saves	51
Mistakes/G	40
BF/G	28
ERA+	21
SO /9	.21

Which features contributed most heavily in our model?



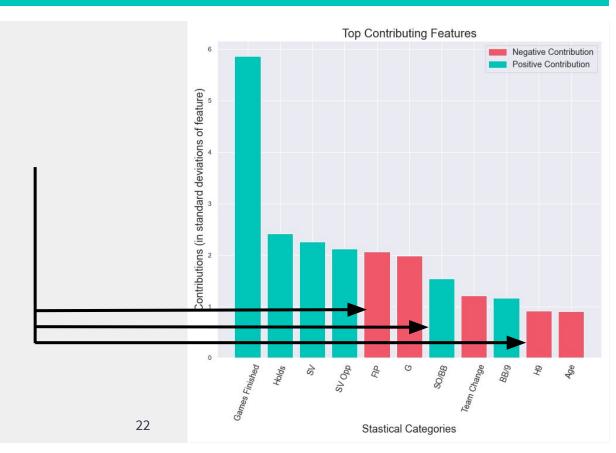
Pitchers in higher leverage situations saw more saves



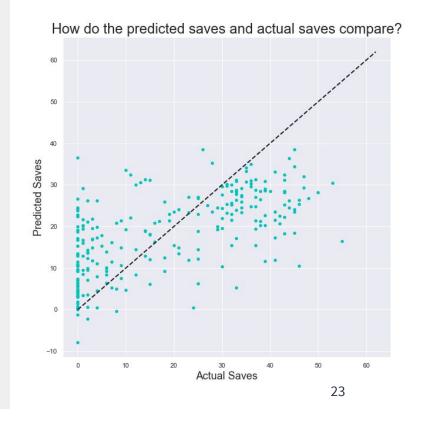
More success with less chance (balls in play) or mistakes

Pitchers Who "Control The Game"

- Lower FIP
- Higher SO/BB
 - Fewer Hits
 - More SO



Can we identify traits of players further from the line?



We see large error values in a few main circumstances:

Positional change accounted for many large errors



We see large error values in a few main circumstances:

 Players transition from starter one year to closer the next (John Smoltz)

Injuries added large error for some players



We see large error values in a few main circumstances:

- Players transition from starter one year to closer the next (John Smoltz)
- Players become or return from injury (Duane Ward)

Short lived success for closers



We see large error values in a few main circumstances:

- Players transition from starter one year to closer the next (John Smoltz)
- Players become or return from injury (Duane Ward)
- High volatility and short careers as closers (Go to zero)



Big Takeaways

What we learned here

What can we say about predicting saves?

- Saves are very difficult to accurately predict
 - Unexpected Twists such as:
 - ☐ Pitchers transition quickly from starter to closer
 - ☐ High frequency of injury

- The highest valued indicators are:
 - Opportunity (games finished, holds, etc)
 - "Commanding a game" (SO/BB, fewer hits, etc)



But let's pretend

What would our model predict for the 2020 shortened season (60 of 162 games)?

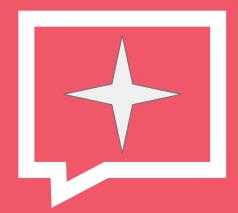
What did our model say about 2020?

Name	Tm	Predictions 2020	Shortened 2020
Brad Hand	CLE	9.706878	16
Liam Hendriks	OAK	10.582459	14
Josh Hader	MIL	12.635866	13
Alex Colomé	CHW	7.986627	12
Brandon Kintzler	CHC	3.515879	12
Ryan Pressly	HOU	7.578048	12
Kenley Jansen	LAD	10.028261	11
Trevor Rosenthal	TOT	1.550649	11
Mark Melancon	TOT	4.944614	11
Daniel Hudson	TOT	4.598647	10
Taylor Rogers	MIN	11.192820	9
Zack Britton	NYY	5.819833	8
Raisel Iglesias	CIN	10.236867	8
Greg Holland	ARI	4.885251	6
Edwin Díaz	NYM	7.752255	6
Sergio Romo	TOT	6.863781	5
Andrew Miller	STL	4.420868	4
Aroldis Chapman	NYY	11.012168	3
Craig Kimbrel	CHC	2.090575	2
Wade Davis	COL	4.241749	2

Name	Tm	Predictions 2020	Shortened 2020
Kirby Yates	SDP	12.788093	2
Josh Hader	MIL	12.635866	13
Taylor Rogers	MIN	11.192820	9
Aroldis Chapman	NYY	11.012168	3
Roberto Osuna	HOU	10.926190	1
Felipe Vázquez	PIT	10.784351	0
Liam Hendriks	OAK	10.582459	14
Will Smith	SFG	10.477584	0
Raisel Iglesias	CIN	10.236867	8
Kenley Jansen	LAD	10.028261	11
Brad Hand	CLE	9.706878	16
Ian Kennedy	KCR	9.365204	0
Ken Giles	TOR	8.551171	1
Alex Colomé	CHW	7.986627	12
Edwin Díaz	NYM	7.752255	6
Ryan Pressly	HOU	7.578048	12
Shane Greene	TOT	7.496317	0
Sergio Romo	TOT	6.863781	5
Zack Britton	NYY	5.819833	8
Blake Treinen	OAK	5.645780	1

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Wade Davis	COL	4.241749	2		0-		Blake Treinen	OAK	5.645780	1



Next Steps

How might we gain more insight?

Based on these findings, next steps would include:

Dig deeper into metrics for pitchers who dominate

Velocity, spin rate, swing/miss%, etc

Do any of the above stats or others project injury?

- Is there a way to predict opportunity?
 - ☐ Managers, teams, strength of teammates, etc.

Is a linear model appropriate? Maybe classification?



Thanks!Any questions?

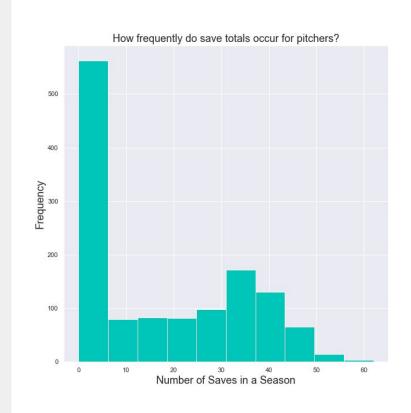
You can find me at: ejfeldman7@gmail.com

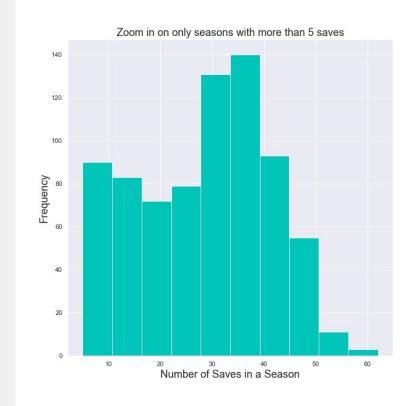




"Wins may be the most challenging part of fantasy baseball to figure out, but closers are the most frustrating."

How do saves break down over the years?





How does our smaller subset of features correlate?

