# DS 621 Fall2020: Homework 1 (Group3)

### Moneyball Linear Regression

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Source code: https://github.com/djlofland/DS621\_F2020\_Group3/tree/master/Homework\_1

### Overview

In professional sports, there is a huge interest in attempting to leverage historic statistics to both predict future outcomes (wins/losses) and explore opportunities for tuning or improving a team or individual's performance. This data-driven approach to sports has gained a large following over the last decade and entered mass media in the form of fantasy leagues, movies (e.g. Moneyball), and websites/podcasts (e.g. FiveThirtyEight). In this analysis, we will be using a classic baseball data set with the goal of building several different models capable of predicting team wins over a season given other team stats during that season (i.e. homeruns, strikeouts, base hits, etc).

We will first explore the data looking for issues or challenges (i.e. missing data, outliers, possible coding errors, multicollinearlity, etc). Once we have a handle on the data, we will apply any necessary cleaning steps. Once we have a reasonable dataset to work with, we will build and evaluate three different linear models that predict seasonal wins. Our dataset includes both training data and evaluation data - we will train using the main training data, then evaluate models based on how well they perform against the holdout evaluation data. Finally we will select a final model that offers the best compromise between accuracy and simplicity.

### 1. Data Exploration

Describe the size and the variables in the moneyball training data set. Consider that too much detail will cause a manager to lose interest while too little detail will make the manager consider that you aren't doing your job. Some suggestions are given below. Please do NOT treat this as a check list of things to do to complete the assignment. You should have your own thoughts on what to tell the boss. These are just ideas.

#### Dataset

The moneyball training set contains 17 columns - including the target variable "TARGET\_WINS" - and 2276 rows, covering baseball team performance statistics from the years 1871 to 2006 inclusive. The data has been adjusted to match the performance of a typical 162 game season. The data-set was entirely numerical and contained no categorical variables.

Below, we created a chart that describes each variable in the dataset and the theoretical effect it will have on the number of wins projected for a team.

Given that the Index column had no impact on the target variable, number of wins, it was dropped.

VARIABLE NAME	DEFINITION	THEORETICAL EFFECT	
INDEX	Identification Variable (do not use)	None	
TARGET_WINS	Number of wins		
TEAM_BATTING_H	Base Hits by batters (1B,2B,3B,HR)	Positive Impact on Wins	
TEAM_BATTING_2B	Doubles by batters (2B)	Positive Impact on Wins	
TEAM_BATTING_3B	Triples by batters (3B)	Positive Impact on Wins	
TEAM_BATTING_HR	Homeruns by batters (4B)	Positive Impact on Wins	
TEAM_BATTING_BB	Walks by batters	Positive Impact on Wins	
TEAM_BATTING_HBP	Batters hit by pitch (get a free base)	Positive Impact on Wins	
TEAM_BATTING_SO	Strikeouts by batters	Negative Impact on Wins	
TEAM_BASERUN_SB	Stolen bases	Positive Impact on Wins	
TEAM_BASERUN_CS	Caught stealing	Negative Impact on Wins	
TEAM_FIELDING_E	Errors	Negative Impact on Wins	
TEAM_FIELDING_DP	Double Plays	Positive Impact on Wins	
TEAM_PITCHING_BB	Walks allowed	Negative Impact on Wins	
TEAM_PITCHING_H	Hits allowed	Negative Impact on Wins	
TEAM_PITCHING_HR	Homeruns allowed	Negative Impact on Wins	
TEAM_PITCHING_SO	Strikeouts by pitchers	Positive Impact on Wins	

Figure 1: Variables of Interest

#### **Summary Stats**

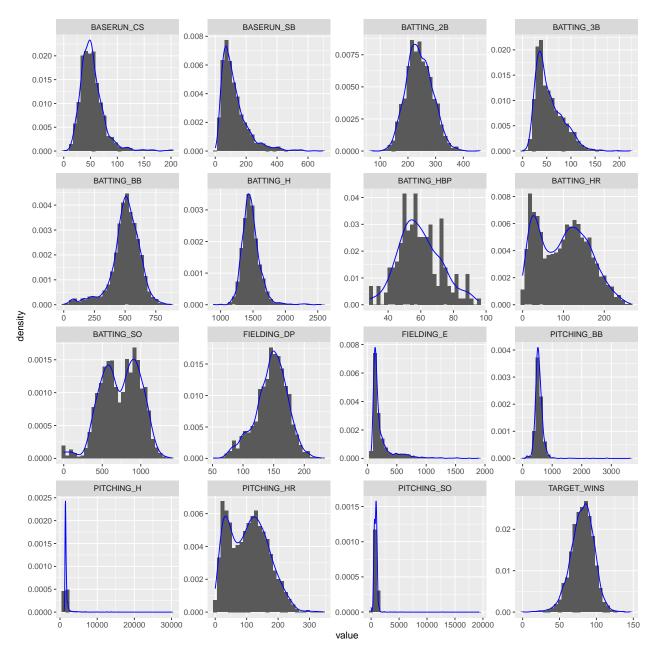
We compiled summary statistics on our data set to better understand the data before modeling.

```
BATTING_H
                                         BATTING_2B
                                                          BATTING_3B
##
     TARGET_WINS
##
    Min.
           : 0.00
                              : 891
                                               : 69.0
                                                        Min.
                                                                : 0.00
                      Min.
                                       Min.
##
    1st Qu.: 71.00
                       1st Qu.:1383
                                       1st Qu.:208.0
                                                        1st Qu.: 34.00
    Median: 82.00
                      Median:1454
                                       Median :238.0
                                                        Median: 47.00
##
##
    Mean
            : 80.79
                       Mean
                              :1469
                                       Mean
                                               :241.2
                                                        Mean
                                                                : 55.25
##
    3rd Qu.: 92.00
                       3rd Qu.:1537
                                       3rd Qu.:273.0
                                                        3rd Qu.: 72.00
##
    Max.
            :146.00
                              :2554
                                               :458.0
                                                                :223.00
                       Max.
                                       Max.
                                                        Max.
##
##
      BATTING_HR
                         BATTING_BB
                                          BATTING_SO
                                                             BASERUN_SB
##
    Min.
            : 0.00
                       Min.
                              : 0.0
                                        Min.
                                                    0.0
                                                          Min.
                                                                  : 0.0
    1st Qu.: 42.00
                       1st Qu.:451.0
                                        1st Qu.: 548.0
                                                          1st Qu.: 66.0
##
    Median :102.00
                                        Median : 750.0
                                                          Median :101.0
##
                       Median :512.0
            : 99.61
                              :501.6
                                                : 735.6
##
    Mean
                       Mean
                                        Mean
                                                          Mean
                                                                  :124.8
                                        3rd Qu.: 930.0
##
    3rd Qu.:147.00
                       3rd Qu.:580.0
                                                          3rd Qu.:156.0
                              :878.0
                                                :1399.0
##
    Max.
            :264.00
                      Max.
                                        Max.
                                                          Max.
                                                                  :697.0
##
                                        NA's
                                                :102
                                                          NA's
                                                                  :131
                                         PITCHING H
##
      BASERUN CS
                      BATTING_HBP
                                                         PITCHING HR
##
            : 0.0
                             :29.00
                                               : 1137
    Min.
                     Min.
                                       Min.
                                                        Min.
                                                                : 0.0
    1st Qu.: 38.0
                     1st Qu.:50.50
                                       1st Qu.: 1419
                                                        1st Qu.: 50.0
##
                                       Median: 1518
##
    Median: 49.0
                     Median :58.00
                                                        Median :107.0
                                                                :105.7
##
    Mean
            : 52.8
                     Mean
                             :59.36
                                       Mean
                                               : 1779
                                                        Mean
##
    3rd Qu.: 62.0
                     3rd Qu.:67.00
                                       3rd Qu.: 1682
                                                        3rd Qu.:150.0
##
    Max.
            :201.0
                     Max.
                             :95.00
                                       Max.
                                               :30132
                                                        Max.
                                                                :343.0
##
    NA's
            :772
                     NA's
                             :2085
##
     PITCHING_BB
                                            FIELDING_E
                                                              FIELDING_DP
                       PITCHING_SO
##
    Min.
            :
                0.0
                       Min.
                                    0.0
                                          Min.
                                                     65.0
                                                             Min.
                                                                     : 52.0
    1st Qu.: 476.0
                                 615.0
                                          1st Qu.: 127.0
##
                       1st Qu.:
                                                             1st Qu.:131.0
    Median: 536.5
                                          Median: 159.0
##
                       Median:
                                 813.5
                                                             Median :149.0
##
    Mean
            : 553.0
                                 817.7
                                                  : 246.5
                                                             Mean
                                                                     :146.4
                       Mean
                                          Mean
##
    3rd Qu.: 611.0
                       3rd Qu.:
                                          3rd Qu.: 249.2
                                                             3rd Qu.:164.0
                                 968.0
            :3645.0
                              :19278.0
##
    Max.
                       Max.
                                          Max.
                                                  :1898.0
                                                             Max.
                                                                     :228.0
##
                       NA's
                              :102
                                                             NA's
                                                                     :286
```

The first observation is the prevalence of NA's throughout the dataset. On a cursory view, we can quickly see that the average wins per season for a team is about 81, which is exactly half of the total games played in a typical MLB season. Additionally, batters hit, on average, about 9 base hits per game, pitchers throw about 4 base-on-balls (walks) per game, and pitchers record about 5 strikeouts per game, when calculated out over a 162-game season.

#### Distributions

Next, we wanted to get an idea of the distribution profiles for each of the variables.



The distribution profiles show the prevalence of kurtosis, specifically right skew in variables BASERUN\_CS, BASERUN\_SB, FIELDING\_E, PITCHING\_BB, PITCHING\_H and PITCHING\_SO. These deviations from a traditional normal distribution can be problematic for linear regression assumptions, and thus we might need to transform the data. Furthermore BATTING\_HBP, BATTING\_HR, PITCHING\_HR and BATTING\_SO appear bimodal. Bimodal features in a dataset are both problematic and interesting and potentially an area of opportunity and exploration. Bimodal data suggests that there are possibly two different groups or classes of baseball season data. During those seasons, teams tended to score higher or lower for the bimodal feature.

Two possibilities immediately come to mind. The bimodal nature could be caused by a rule change such that games before a specific time point had lower values and games after that point had higher values. Unfortunately, we do not have any features that record the year of the data. The second is that teams either do well or not for the given KPI. Let's consider BATTING\_SO (Batters striking out) - if some teams have better players, they might have a reasonable normal distribution lower than those teams with worse players. We do know that certain teams are able to attract and pay for better players (let's call them Tier

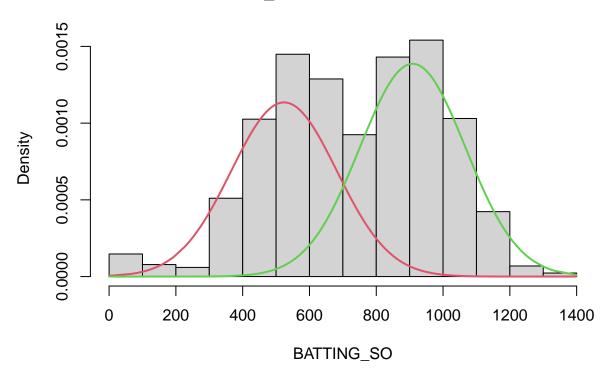
1) than some teams with lower budgets and less visibility (let's call them Tier 2). Even with a given team, they might have "good years" and "off years". It's possible the distribution of BATTING\_SO represents the overlap or superposition of this two distinct curves representing different classes of team.

While we don't tackle feature engineering in this analysis, if we were performing a more in-depth analysis, these are some possible options.

- We have no data linking rows with specific years. We might attempt to locate additional data sets that link performance to year and leverage change point detection to see if bimodal relationships are linked with all teams at specific points in time. If change points are present, that suggests something changed affecting all teams (e.g. new rules that improved or lowered the bimodal feature). We would then create a new categorical feature indicating which class the row data came from, before or after the change point.
- We have no data linking rows with specific teams so cannot directly tell if there are more than one Tier of team. Instead, we could explore whether there are correlation between the bimodal nature across different bimodal features (i.e. do rows with lower BATTING\_HR line up with rows with lower/higher BATTING\_SO) within rows. If there are strong correlations between bimodal features, that suggests there might be two classes of teams (or yearly team performance) and we could create a new categorical variable(s) indicating the probable Tier per row. Alternatively, we could assign a new numerical feature indicating the probability a row fell into which class.
- R provides a package, mixtools (see R Vignette) which helps regress mixed models where data can be subdivided into subgroups. Here is a quick example showing a possible mix within BATTING\_SO:

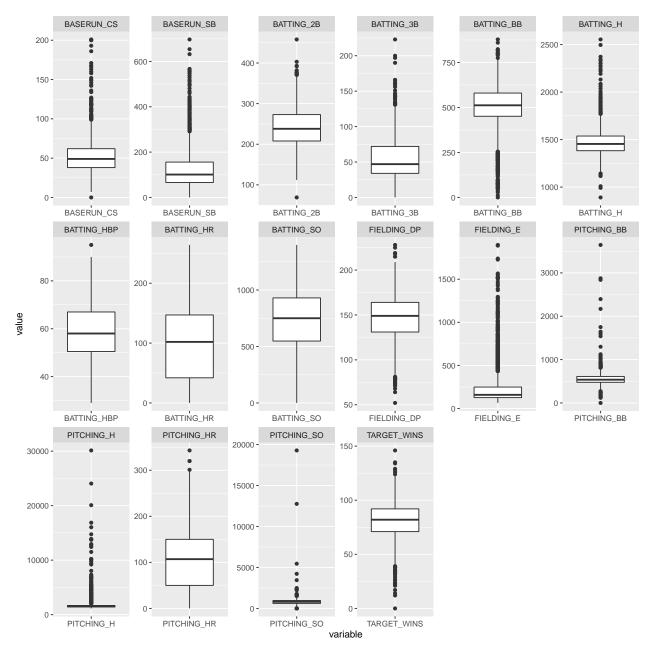
## number of iterations= 48

## **BATTING\_SO Possible Distributions**



#### **Boxplots**

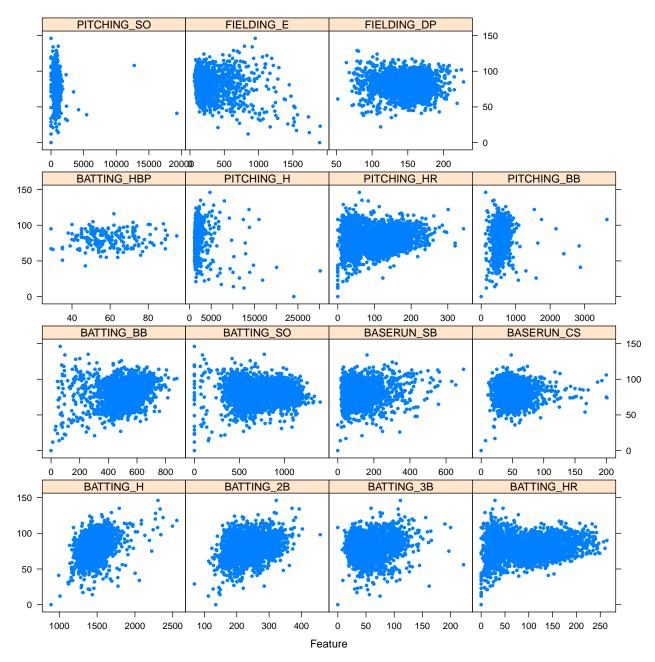
In addition to creating histogram distributions, we also elected to use box-plots to get an idea of the spread of each variable.



The box-plots reveal significant outliers and uniform (zero-only) values for many of our predictor variables. Outliers will need to imputed if necessary, and sparse data-sets might need to be dropped.

### Variable Plots

Finally, we wanted to plot scatter plots of each variable versus the target variable, TARGET\_WINS, to get an idea of the relationship between them.



The plots indicate some clear relationships, such as hitting more doubles or more home runs clearly improves the number of wins.

Overall, although our plots indicate some interesting relationships between our variables, they also reveal some significant issues with the data.

For instance, most of the predictor variables are skewed or non-normally distributed, and will need to be transformed. Additionally, there are many data points that contain missing data that will need to be either imputed or discarded. It also appears we have some missing data encoded as 0 and some nonsensical outliers.

There is a team with 0 wins in the dataset. This seems unlikely. Many of the hitting categories include teams at 0; it is unlikely that a team hit 0 home runs over the course of a season.

The pitching variables also include many 0's, for instance there are multiple teams with 0 strikeouts by their pitchers over the season which is extremely unlikely. The pitching data also includes strange outliers such as a team logging 20,000 strikeouts, that would be an average of 160 strikeouts per game which is impossible.

Also team pitching walks and team pitching hits have strange outliers.

Lastly, the error variable makes little sense. From our experience watching baseball, teams usually score 2 or less errors per game, which would lead to an overall team error of approximately 320 over the course of a season, which does not match the scale of the error variable. It is possible that errors have become much less frequent over time which would account for the high error data.

### Missing Data

When we initially viewed the first few rows of the raw data, we already noticed missing data. Let's assess which fields have missing data.

```
##
      values
## 1
       91.61 BATTING HBP
             BASERUN CS
## 2
       33.92
## 3
       12.57 FIELDING_DP
## 4
        5.76
             BASERUN SB
## 5
        4.48 BATTING SO
## 6
        4.48 PITCHING SO
## 7
        0.00 TARGET_WINS
## 8
        0.00
               BATTING_H
              BATTING_2B
## 9
        0.00
        0.00
              BATTING 3B
## 10
        0.00
              BATTING_HR
## 11
## 12
        0.00
              BATTING_BB
        0.00 PITCHING_H
## 13
        0.00 PITCHING_HR
## 14
## 15
        0.00 PITCHING_BB
        0.00 FIELDING E
## 16
```

Notice that ~91.6% of the rows are missing from the BATTING\_HBP field - we will just drop this column from consideration. The columns BASERUN\_CS (base run caught stealing) and BASERUN\_SB (stolen bases) both have missing values. According to baseball history, stolen bases weren't tracked officially until 1887, so some of the missing data could be from 1871-1886. We will impute those values. There are a high percentage of missing BATTING\_SO (batter strike outs) and PITCHING\_SO (pitching strike outs) which seem highly unlikely - we will also impute those missing values. We have chosen to impute missing values with the median value of the feature.

#### Feature-Target Correlations

With our missing data imputed correctly, we can now build off the scatter plots from above to quantify the correlations between our target variable and predictor variable. We will want to choose those with stronger positive or negative correlations. Features with correlations closer to zero will probably not provide any meaningful information on explaining wins by a team.

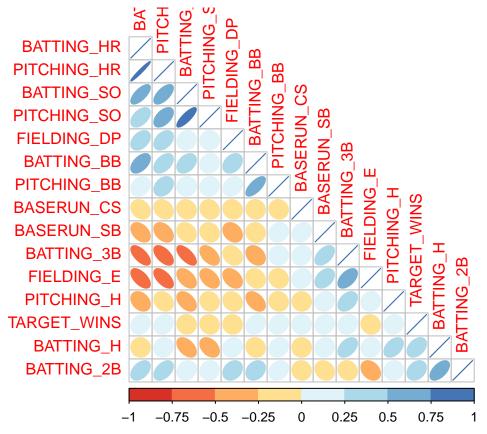
```
##
            values
                            ind
## 1
       0.383313355
                     BATTING H
## 2
                    BATTING_2B
       0.285964582
## 3
       0.225471523
                    BATTING BB
## 4
       0.186326615 PITCHING_HR
## 5
       0.173551988 BATTING_HR
## 6
       0.164738136 PITCHING_BB
```

```
## 7
       0.139073830
                    BATTING 3B
## 8
       0.121110012
                    BASERUN SB
       0.105034615
## 9
                    PITCHING H
       0.009835166
                    BASERUN_CS
## 10
##
  11 -0.030050754 FIELDING_DP
  12 -0.037712096
                    BATTING SO
## 13 -0.083637577
                    FIELDING E
## 14 -0.089519609 PITCHING_SO
```

BATTING\_H and BATTING\_2B have the highest correlation (positive) with TOTAL\_WINs; this makes sense given that more hits means more points/runs, and thus likelihood to win the game. The other variables have weak or slightly negative correlation, which can imply they might have little predictive power.

### Multicolinearity

One problem that can occur with multi-variable regression is correlation between variables, or multicolinearity. A quick check is to run correlations between variables.



We can see that some variables are highly correlated with one another, such as PITCHING\_BB and BATTING\_BB. When we start considering features for our models, we'll need to account for the correlations between features and avoid including pairs with strong correlations.

As a note, this dataset is challenging as many of the predictive features go hand-in-hand with other feature and multicolinearity will be a problem. Better teams will see all positive features go up and negative features go down and vice versa. Many features are also inherently associated, for example, as batter strike outs increase, we would expect a decrease in hit metrics. As Base Hits increase, we would expect to see increases in the 2B, 3B and 4B columns, etc.

## 2. Data Preparation

To summarize our data preparation and exploration, we can distinguish our findings into a few categories below:

#### Removed Fields

We removed the BATTING\_HBP field as it was missing >90% of the data and the INDEX field as it offers no information for a model.

### Missing Values

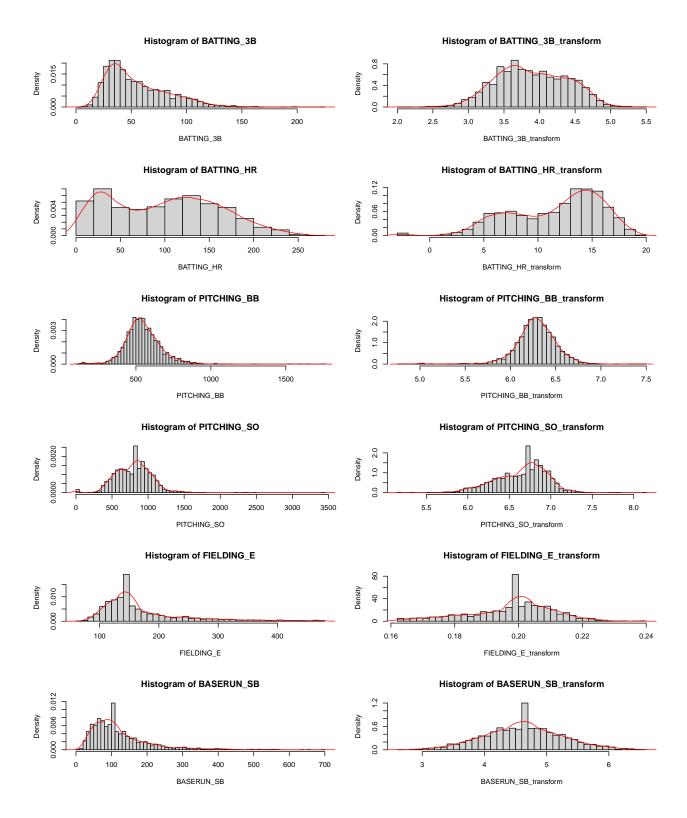
There were missing values found in BASERUN\_CS (Caught Stolen Bases), FIELDING\_DP (Double plays), BASERUN\_SB (Stolen Bases), BATTING\_SO (Batter Strike outs), PITCHING\_SO (Pitcher Strike outs) so we decided to replace these missing values with their corresponding median values. It is highly unlikely that teams had none of these during an entire season.

#### **Outliers**

There are unreasonable outliers found in PITCHING\_SO (pitching strikeouts), PITCHING\_H (allowed hits per game), PITCHING\_BB (walks), and FIELDING\_E (fielding errors) that exceed what is reasonable or possible given standard game length. While specific games might have outliers (e.g. in a game with extra innings), we wouldn't expect the totals per season to allow for outliers in every game. Given this, we will replace any outliers with the median for the data set. Limits we set included: > 4000 PITCHING\_SO (25 strikeouts per game), > 5000 PITCHING\_H (30 hits allowed per game), > 2000 PITCHING\_BB (13 walks per game) and > 480 FIELDING\_E (3 errors per game).

#### Transform non-normal variables

Finally, as mentioned earlier in our data exploration, and our findings from our histogram plots, we can see that some of our variables are highly skewed. To address this, we decided to perform some transformations to make them more normally distributed. Here are some plots to demonstrate the changes in distributions before and after the transformations:



### Finalizing the dataset for model building

With our transformations complete, we can now add these into our clean\_df dataframe and continue on to build our models.

### 3. Build Models

Using the training data set, build at least three different multiple linear regression models, using different variables (or the same variables with different transformations). Since we have not yet covered automated variable selection methods, you should select the variables manually (unless you previously learned Forward or Stepwise selection, etc.). Since you manually selected a variable for inclusion into the model or exclusion into the model, indicate why this was done. Discuss the coefficients in the models, do they make sense? For example, if a team hits a lot of Home Runs, it would be reasonably expected that such a team would win more games. However, if the coefficient is negative (suggesting that the team would lose more games), then that needs to be discussed. Are you keeping the model even though it is counter intuitive? Why? The boss needs to know.

#### Model-building methodology

With a solid understanding of our dataset at this point, and with our data cleaned, we can now start to build out some of our multiple linear regression models.

First, we decided to split our cleaned dataset into a training and testing set (80% training, 20% testing). Then, using our training dataset, we decided to run a multiple linear regression model (Model #1) that included all non-transformed features that we hadn't removed following our data cleaning process mentioned above. Next, in Model #2, to help us select the optimal set of features, we ran the stepAIC function in R to perform stepwise selection on our initial model to help reduce the number of features and address some of our multicollinearity issues from Model #1 (explained more below). Finally, our last model (Model #3) included all data from our cleaned dataset, but also contained some of our transformed features in replacement of their non-transformed counterparts. Additionally, we ran this model through stepwise selection as well to determine the optimal set of features and to reduce multicollinearity as much as possible.

#### Examining our model coefficients

Throughout our model-building process, we noticed that many of our model outputs yielded a few coefficient values that seemed to contradict our initial estimates. For instance, in Model #1:

### Negative values for coefficients that we'd expect to be positive

- BATTING\_2B logically more doubles hit by batters would increase the likelihood of winning more games
- BATTING\_HR logically more homeruns hit by batters would increase the likelihood of winning more games
- PITCHING\_SO logically more strikeouts thrown by pitchers would increase the likelihood of winning more games
- FIELDING\_DP logically more double plays turned by a team would increase the likelihood of winning more games

### Positive values for coefficients that we'd expect to be negative

- BATTING\_SO logically more strikeouts by batters would lead to less of a likelihood of winning more games
- PITCHING\_H logically more hits given up by pitchers would lead to less of a likelihood of winning more games

• PITCHING\_HR - logically more homeruns given up by pitchers would lead to less of a likelihood of winning more games

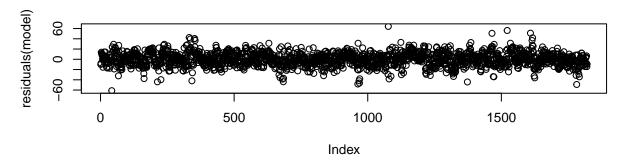
This is a trend we saw throughout the three models that we built, although Model #3 was able to adjust for this better than our first two models – we can likely attribute this phenomenon to multicollinearity. Since we noticed in our initial data exploration that many variables in the dataset were highly correlated with one another (i.e. BATTING\_2B and BATTING\_HR), this phenomenon likely is increasing the variance of the coefficient estimates, making them difficult to interpret (and in some cases such as the features listed above, they are switching the signs). This was also supported by our Variance Inflation Factor (VIF) tests, which showed high values for features such as BATTING\_HR, BATTING\_SO, PITCHING\_HR, and PITCHING\_SO. In our final model (Model #3), we made sure to keep this in mind in order to get a better handle on our coefficients and reduce multicollinearity – mainly, we removed certain variables that had high VIF scores through our stepwise selection process. Later in our discussion, we'll discuss whether or not we'd keep our final model based on this issue.

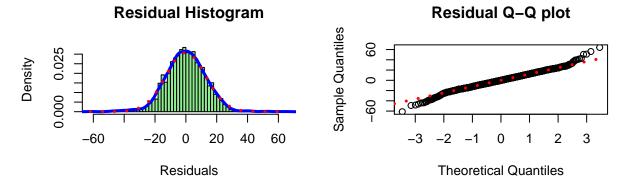
#### Model 1

Below is our initial multiple linear regression model that includes all features from our cleaned dataset.

```
##
## Call:
  lm(formula = TARGET_WINS ~ BATTING_H + BATTING_2B + BATTING_3B +
       BATTING HR + BATTING BB + BATTING SO + BASERUN SB + BASERUN CS +
##
       PITCHING_H + PITCHING_HR + PITCHING_BB + PITCHING_SO + FIELDING_E +
##
##
       FIELDING_DP, data = df_train)
##
  Residuals:
##
##
       Min
                1Q
                                3Q
                    Median
                                        Max
   -61.219
            -8.227
                    -0.078
                             8.275
                                    64.097
##
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
## (Intercept) 19.159307
                           6.307639
                                       3.037 0.002420 **
## BATTING_H
                0.045729
                           0.004176
                                     10.950
                                             < 2e-16 ***
## BATTING_2B
               -0.020206
                           0.010083
                                      -2.004 0.045228 *
## BATTING 3B
                0.098643
                           0.018671
                                       5.283 1.42e-07 ***
## BATTING HR
               -0.064392
                           0.033802
                                     -1.905 0.056944 .
## BATTING BB
                0.062187
                           0.005419
                                      11.476
                                             < 2e-16 ***
## BATTING SO
                0.006454
                           0.004455
                                      1.449 0.147609
## BASERUN_SB
                0.016532
                           0.004656
                                       3.550 0.000394 ***
## BASERUN_CS
               -0.008546
                           0.017416
                                     -0.491 0.623716
## PITCHING_H
                0.002280
                           0.001022
                                       2.231 0.025803 *
                           0.029903
## PITCHING_HR 0.098044
                                       3.279 0.001063 **
## PITCHING_BB -0.031403
                           0.004585
                                      -6.848 1.02e-11 ***
## PITCHING_SO -0.006677
                           0.003202
                                      -2.085 0.037196 *
## FIELDING_E
               -0.046709
                           0.005781
                                      -8.080 1.17e-15 ***
## FIELDING_DP -0.141952
                           0.014887
                                      -9.535
                                             < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 12.99 on 1806 degrees of freedom
## Multiple R-squared: 0.3143, Adjusted R-squared: 0.309
## F-statistic: 59.14 on 14 and 1806 DF, p-value: < 2.2e-16
```

```
2.5 %
##
                                     97.5 %
##
  (Intercept)
                6.7882721761 31.5303425736
                0.0375385910
                              0.0539198420
## BATTING H
## BATTING_2B
               -0.0399821239 -0.0004299296
## BATTING_3B
                0.0620239169
                              0.1352624539
## BATTING HR
               -0.1306881198
                              0.0019035737
                              0.0728152929
## BATTING BB
                0.0515586246
## BATTING_SO
               -0.0022838297
                              0.0151917050
                              0.0256640050
## BASERUN SB
                0.0073994809
## BASERUN_CS
               -0.0427037715
                              0.0256123654
## PITCHING_H
                0.0002756037
                              0.0042835297
## PITCHING_HR
               0.0393959474
                              0.1566927835
## PITCHING_BB -0.0403967131 -0.0224100318
## PITCHING_SO -0.0129569170 -0.0003966439
## FIELDING_E -0.0580462638 -0.0353716216
## FIELDING_DP -0.1711508024 -0.1127541087
```

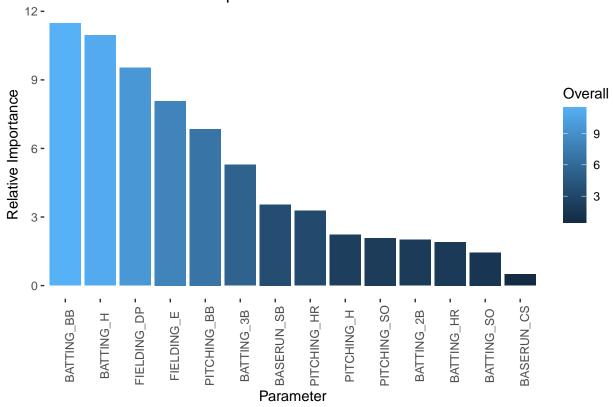




We can explicitly call out our variable importances using the Caret package which will determine our feature importance for each of the multiple linear regression models individually.

We also examine the VIF of our variables to check for multicolinearity in the model.

## Model 1 LM Variable Importance



## [1] "VIF scores of predictors"

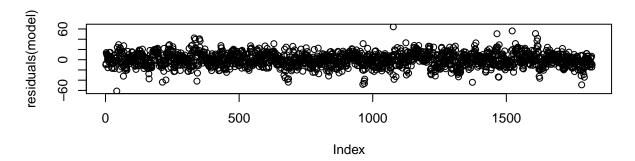
```
BATTING_3B
                                         BATTING_HR
##
     BATTING_H BATTING_2B
                                                     BATTING_BB
                                                                  BATTING_SO
##
      3.982149
                  2.392001
                               2.908248
                                          44.695422
                                                        4.722647
                                                                   12.426490
##
    BASERUN_SB
                BASERUN_CS
                            PITCHING_H PITCHING_HR PITCHING_BB PITCHING_SO
##
      1.700422
                  1.122540
                               2.059995
                                          35.894247
                                                        3.740457
                                                                    7.148733
##
    FIELDING_E FIELDING_DP
##
      1.993090
                  1.438791
```

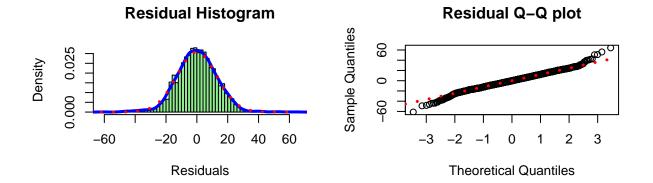
## Model 2

In our second model, below, we decided to use stepwise selection in order to help us determine the optimal set of features from our original, cleaned dataset.

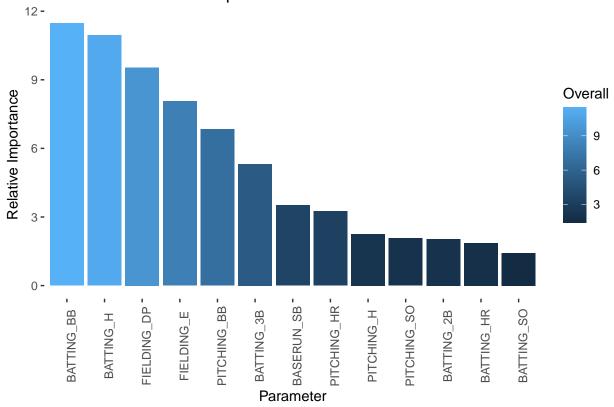
```
##
## Call:
  lm(formula = TARGET_WINS ~ BATTING_H + BATTING_2B + BATTING_3B +
       BATTING HR + BATTING BB + BATTING SO + BASERUN SB + PITCHING H +
##
       PITCHING_HR + PITCHING_BB + PITCHING_SO + FIELDING_E + FIELDING_DP,
##
       data = df_train)
##
##
##
  Residuals:
                                 3Q
##
       Min
                1Q
                    Median
                                        Max
  -61.233
           -8.200
                    -0.015
                              8.302
                                     64.234
##
```

```
## Coefficients:
##
                Estimate Std. Error t value Pr(>|t|)
                                      2.999 0.002747 **
## (Intercept) 18.720588
                           6.242634
## BATTING_H
                           0.004174
                                     10.943 < 2e-16 ***
                0.045677
## BATTING_2B
               -0.020475
                           0.010066
                                     -2.034 0.042098 *
## BATTING 3B
                0.099109
                           0.018643
                                      5.316 1.19e-07 ***
## BATTING HR
               -0.062516
                           0.033578
                                     -1.862 0.062794 .
## BATTING_BB
                0.062017
                           0.005407
                                     11.470 < 2e-16 ***
## BATTING SO
                0.006336
                           0.004448
                                      1.425 0.154462
## BASERUN_SB
                0.016165
                                      3.518 0.000446 ***
                           0.004595
## PITCHING_H
                0.002305
                           0.001020
                                      2.260 0.023947 *
## PITCHING_HR 0.097186
                           0.029846
                                      3.256 0.001150 **
## PITCHING_BB -0.031213
                           0.004568
                                     -6.833 1.13e-11 ***
## PITCHING_SO -0.006602
                           0.003198
                                     -2.064 0.039115 *
## FIELDING_E -0.046569
                           0.005772
                                     -8.068 1.29e-15 ***
## FIELDING_DP -0.141912
                           0.014884
                                     -9.534 < 2e-16 ***
##
                     '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
##
## Residual standard error: 12.99 on 1807 degrees of freedom
## Multiple R-squared: 0.3143, Adjusted R-squared: 0.3093
## F-statistic: 63.7 on 13 and 1807 DF, p-value: < 2.2e-16
```





## Model 2 LM Variable Importance



## [1] "VIF scores of predictors"

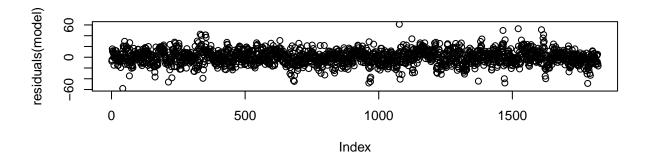
```
BATTING_H
##
                BATTING_2B
                            BATTING_3B
                                         BATTING_HR
                                                      BATTING_BB
                                                                  BATTING_SO
##
      3.979587
                  2.384946
                               2.900725
                                           44.123572
                                                        4.703397
                                                                    12.390288
##
    BASERUN_SB
                PITCHING_H PITCHING_HR PITCHING_BB PITCHING_SO
                                                                  FIELDING_E
##
      1.656576
                  2.054487
                              35.771529
                                            3.713621
                                                        7.132372
                                                                     1.988251
  FIELDING_DP
##
      1.438747
```

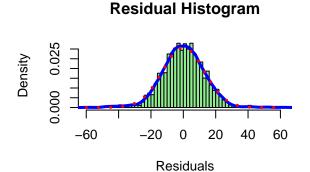
### Model 3

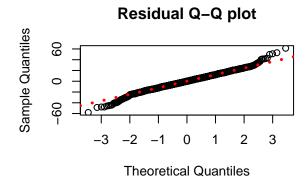
In our third model, we decided to utilize some of our transformed variables to compare against our initial model. Additionally, similar to model 2, we used stepwise selection to determine feature importance and select the simplest model possible.

```
##
## Call:
  lm(formula = TARGET_WINS ~ BATTING_H + BATTING_2B + BATTING_3B_transform +
##
       BATTING_HR_transform + BATTING_BB + BATTING_SO + BASERUN_SB_transform +
##
       BASERUN_CS + PITCHING_H + PITCHING_HR + PITCHING_BB_transform +
##
##
       PITCHING_SO_transform + FIELDING_E_transform + FIELDING_DP,
       data = df_train)
##
##
## Residuals:
       Min
##
                1Q Median
                                 3Q
                                        Max
```

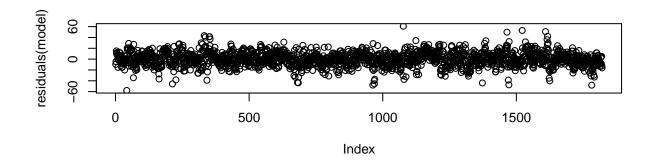
```
## -58.076 -8.145 0.051 8.272 61.294
##
## Coefficients:
                         Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                        8.476e+00 2.086e+01 0.406 0.68449
## BATTING H
                        4.645e-02 4.162e-03 11.162 < 2e-16 ***
## BATTING 2B
                       -2.051e-02 1.004e-02 -2.044 0.04113 *
## BATTING 3B transform
                       6.305e+00 1.013e+00
                                             6.226 5.92e-10 ***
## BATTING_HR_transform -5.733e-02 3.423e-01 -0.168 0.86699
## BATTING_BB
                        6.444e-02 6.292e-03 10.241 < 2e-16 ***
## BATTING_SO
                       -3.839e-03 4.378e-03 -0.877 0.38064
## BASERUN_SB_transform
                                             3.252 0.00117 **
                       2.106e+00 6.474e-01
## BASERUN CS
                       -7.216e-03 1.811e-02 -0.398 0.69038
## PITCHING H
                        1.226e-04 1.077e-03 0.114 0.90934
## PITCHING_HR
                        4.067e-02 2.032e-02
                                             2.002 0.04547 *
## PITCHING_BB_transform -1.649e+01 2.685e+00 -6.140 1.01e-09 ***
## PITCHING_SO_transform 1.557e+00 2.857e+00
                                             0.545 0.58575
## FIELDING E transform 2.789e+02 3.613e+01
                                              7.720 1.92e-14 ***
## FIELDING DP
                       -1.384e-01 1.530e-02 -9.049 < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 13.04 on 1806 degrees of freedom
## Multiple R-squared: 0.309, Adjusted R-squared: 0.3037
## F-statistic: 57.69 on 14 and 1806 DF, p-value: < 2.2e-16
##
                               2.5 %
                                            97.5 %
## (Intercept)
                       -32.428934106 4.938152e+01
## BATTING H
                         0.038288318 5.461267e-02
## BATTING 2B
                        -0.040197396 -8.267731e-04
## BATTING 3B transform
                       4.319302256 8.291619e+00
## BATTING_HR_transform
                       -0.728612807 6.139452e-01
## BATTING BB
                        0.052098342 7.678028e-02
## BATTING SO
                        -0.012425392 4.747207e-03
## BASERUN_SB_transform
                       0.835919512 3.375463e+00
## BASERUN_CS
                         -0.042738724 2.830686e-02
## PITCHING H
                        -0.001988975 2.234216e-03
## PITCHING HR
                         0.000821262 8.052069e-02
## PITCHING_BB_transform -21.754732546 -1.122123e+01
## PITCHING_SO_transform -4.045693300 7.160179e+00
## FIELDING_E_transform 208.032462919 3.497396e+02
## FIELDING DP
                        -0.168440098 -1.084293e-01
```

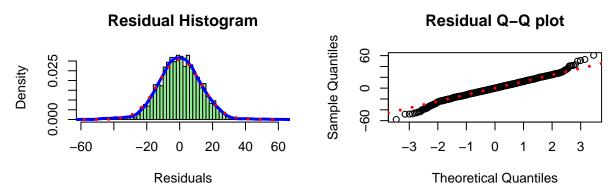






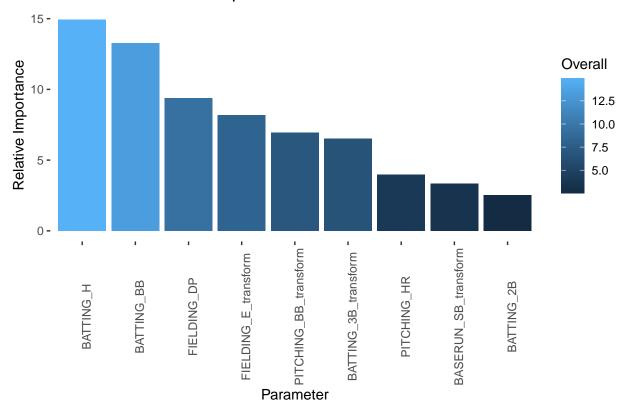
```
##
  lm(formula = TARGET_WINS ~ BATTING_H + BATTING_2B + BATTING_3B_transform +
       BATTING_BB + BASERUN_SB_transform + PITCHING_HR + PITCHING_BB_transform +
##
       FIELDING_E_transform + FIELDING_DP, data = df_train)
##
##
## Residuals:
##
       Min
                1Q Median
                                3Q
                                       Max
  -57.878
           -8.218
                   -0.006
                             8.246
                                    60.682
##
##
## Coefficients:
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                           6.879163
                                     13.255656
                                                  0.519 0.603852
## BATTING H
                           0.048322
                                       0.003235
                                                 14.938 < 2e-16 ***
## BATTING_2B
                          -0.024057
                                       0.009552
                                                 -2.518 0.011871 *
## BATTING_3B_transform
                           6.489195
                                       0.995661
                                                  6.517 9.24e-11 ***
## BATTING_BB
                           0.060577
                                       0.004561
                                                 13.283 < 2e-16 ***
## BASERUN_SB_transform
                           1.892989
                                       0.565988
                                                  3.345 0.000841 ***
## PITCHING_HR
                           0.034267
                                       0.008648
                                                  3.962 7.71e-05 ***
## PITCHING_BB_transform -15.064064
                                       2.166169
                                                 -6.954 4.93e-12 ***
## FIELDING_E_transform
                         280.475431
                                     34.237604
                                                  8.192 4.80e-16 ***
## FIELDING_DP
                          -0.138331
                                       0.014738
                                                 -9.386
                                                        < 2e-16 ***
##
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
## Residual standard error: 13.03 on 1811 degrees of freedom
## Multiple R-squared: 0.3083, Adjusted R-squared: 0.3049
## F-statistic: 89.7 on 9 and 1811 DF, p-value: < 2.2e-16
```





We can assess variable importance of our model with our original dataset (model 2) to our transformed dataset (model 3) as shown below. We notice that "Batting\_BB" and "Batting\_H" are much closer together in terms of weight in predicting target\_wins than in model 1 (pre-transformed)

## Model 3 LM Variable Importance



#### ## [1] "VIF scores of predictors"

##	BATTING_H	BATTING_2B	BATTING_3B_transform
##	2.374987	2.133918	2.575616
##	BATTING_BB	BASERUN_SB_transform	PITCHING_HR
##	3.324985	1.333406	2.984269
##	PITCHING_BB_transform	${\tt FIELDING\_E\_transform}$	FIELDING_DP
##	2.784566	2.238671	1.401629

## 4. Model Selection & Analysis

For the multiple linear regression model, will you use a metric such as Adjusted R2, RMSE, etc.? Be sure to explain how you can make inferences from the model, discuss multi-collinearity issues (if any), and discuss other relevant model output. Using the training data set, evaluate the multiple linear regression model based on (a) mean squared error, (b) R2, (c) F-statistic, and (d) residual plots. Make predictions using the evaluation data set.

The following table discusses each of the model performance metrics on the training dataset. These values indicate there is a minor improvement in model performance after applying transformations and selecting for significant parameters.

All models achieved a positive adjusted R^2 pointing to a weakly-positive relationship between the target variable TOTAL\_WINs and the model predictor variables.

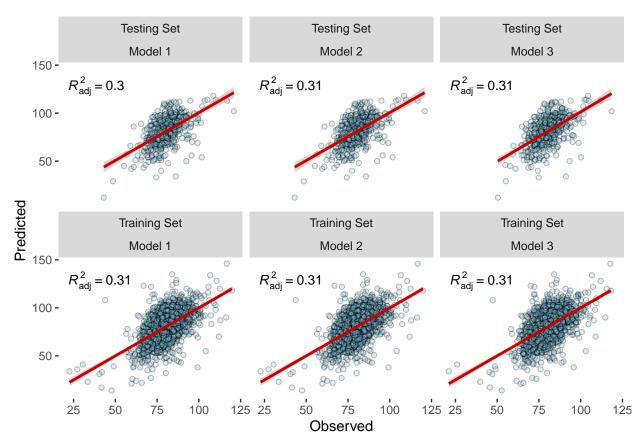
From the previous section and residual diagnostics (both the residual histogram and QQ plot)—all three models have normally distributed residuals with mean 0. There appears to be no heteroskedasticity (non-constant variance) or serial-correlation within the residuals—thus strictly from a linear regression perspective, none of the assumptions are violated and thus we can make inferential predictions based on our model.

Next looking at the F-statistic for all models were large and achieved a statistically significant p-value than than a default alpha of .05; thus for all three models the Null hypothesis that is rejected that 0s for our regression coefficients would fit the data better.

From the exploratory data analysis we saw that many of the predictor variables were correlated with each other—this makes sense given that baseball is a team sport, and thus different position scoring/runs helps contribute to wins. However this could be an issue from a multicolinearity, that can lead to unstable regression fits. From the previous section we used VIF (Variable Inflation Factor) to gauge better models by preferring VIF values less than 5.

	RSE	Adj.R2	F.Statistic
Model 1	12.99105	0.3090296	59.14120
Model 2	12.98832	0.3093199	63.69877
Model 3	13.02985	0.3048964	89.70165

The following figure represents the performance of 3 of the models on both the testing and on the training dataset. for this multiple linear regression problem, the adjusted R2 value was used as the metric for performance on predicting the target wins.



The analysis shows the following results:

Model 1 - This model is based on the all predictors on an un-transformed dataset. Results for this model provided an  $R^2$  of about of 0.31 on the training set and 0.3 on the testing dataset.

Model 2 - This model is based on a subset of significant predictors on an un-transformed dataset. Results for this model provided an R^2 of about of 0.31 on the training set and 0.31 on the testing dataset.

Model 3 - This model is based on a subset of significant predictors on an transformed dataset. Results for this model provided an R<sup>2</sup> of about of 0.31 on the training set and 0.31 on the testing dataset.

#### Model of choice

Based on these analyses, Model 2 and Model 3 both performed marginally better than Model 1 and could be selected as the linear model of choice when looking at adjusted R2. However, there is greater statistical significance under the third model relative to the others and uses less unnecessary variables to compute our prediction without sacrificing much in terms of adjusted  $R^2$  value. Additionally, Model 3 seems to have lower VIF scores than Models 1 and 2. Because of these factors, as well as its better adjustment for multicollinearity (we noticeably saw less sign-flipping in coefficients), model 3 would be the model of choice.

### References

- A Modern Approach to Regression with R: Simon Sheather
- Linear Models with R: Julian Faraway.
- R package vignette, mixtools: An R Package for Analyzing Finite Mixture Models
- 7 Classic OLS assumptions
- Detecting Multicolinearity with VIF

## **Appendix**

#### A. Moneyball Dataset Columns

- INDEX: Identification Variable(Do not use)
- TARGET WINS: Number of wins
- TEAM BATTING H: Base Hits by batters (1B,2B,3B,HR)
- TEAM\_BATTING\_2B: Doubles by batters (2B)
- TEAM\_BATTING\_3B: Triples by batters (3B)
- TEAM BATTING HR: Home runs by batters (4B)
- TEAM BATTING BB: Walks by batters
- TEAM BATTING HBP: Batters hit by pitch (get a free base)
- TEAM\_BATTING\_SO: Strikeouts by batters
- TEAM BASERUN SB: Stolen bases
- TEAM\_BASERUN\_CS: Caught stealing
- TEAM\_FIELDING\_E: Errors
- TEAM FIELDING DP: Double Plays
- TEAM PITCHING BB: Walks allowed
- TEAM PITCHING H: Hits allowed
- TEAM\_PITCHING\_HR: Homeruns allowed
- TEAM PITCHING SO: Strikeouts by pitchers

#### R Code

# Load Libraries and Define Helper functions library(MASS) library(rpart.plot) library(ggplot2) library(ggfortify) library(gridExtra) library(forecast) library(fpp2) library(fma) library(kableExtra) library(e1071) library(mlbench) library(ggcorrplot) library(DataExplorer) library(timeDate) library(caret) library(GGally) library(corrplot) library(RColorBrewer) library(tibble) library(tidyr) library(tidyverse) library(dplyr) library(reshape2) library(mixtools) library(tidymodels)

```
library(ggpmisc)
library(regclass)
#' Print a side-by-side Histogram and QQPlot of Residuals
#' @param model A model
#' @examples
#' residPlot(myModel)
#' @return null
#' @export
residPlot <- function(model) {</pre>
  # Make sure a model was passed
  if (is.null(model)) {
   return
  }
  layout(matrix(c(1,1,2,3), 2, 2, byrow = TRUE))
  plot(residuals(model))
  hist(model[["residuals"]], freq = FALSE, breaks = "fd", main = "Residual Histogram",
       xlab = "Residuals",col="lightgreen")
  lines(density(model[["residuals"]], kernel = "ep"),col="blue", lwd=3)
  curve(dnorm(x,mean=mean(model[["residuals"]]), sd=sd(model[["residuals"]])), col="red", lwd=3, lty="d
  qqnorm(model[["residuals"]], main = "Residual Q-Q plot")
  gqline(model[["residuals"]],col="red", lwd=3, lty="dotted")
 par(mfrow = c(1, 1))
#' Print a Variable Importance Plot for the provided model
#' @param model The model
#' @param chart_title The Title to show on the plot
#' @examples
#' variableImportancePlot(myLinearModel, 'My Title)
#' @return null
#' @export
variableImportancePlot <- function(model=NULL, chart_title='Variable Importance Plot') {</pre>
  # Make sure a model was passed
  if (is.null(model)) {
   return
  # use caret and gglot to print a variable importance plot
  varImp(model) %>% as.data.frame() %>%
   ggplot(aes(x = reorder(rownames(.), desc(Overall)), y = Overall)) +
   geom_col(aes(fill = Overall)) +
   theme(panel.background = element_blank(),
          panel.grid = element_blank(),
          axis.text.x = element_text(angle = 90)) +
    scale_fill_gradient() +
   labs(title = chart_title,
         x = "Parameter",
         y = "Relative Importance")
}
```

```
#' Print a Facet Chart of histograms
#'
#' Oparam df Dataset
#' @param box Facet size (rows)
#' @examples
#' histbox(my df, 3)
#' @return null
#' @export
histbox <- function(df, box) {</pre>
   par(mfrow = box)
   ndf <- dimnames(df)[[2]]</pre>
   for (i in seq_along(ndf)) {
           data <- na.omit(unlist(df[, i]))</pre>
           hist(data, breaks = "fd", main = paste("Histogram of", ndf[i]),
               xlab = ndf[i], freq = FALSE)
           lines(density(data, kernel = "ep"), col = 'red')
   }
   par(mfrow = c(1, 1))
}
#' Extract key performance results from a model
#'
#' @param model A linear model of interest
#' @examples
#' model_performance_extraction(my_model)
#' @return data.frame
#' @export
model_performance_extraction <- function(model=NULL) {</pre>
 # Make sure a model was passed
 if (is.null(model)) {
   return
 }
 data.frame("RSE" = model$sigma,
            "Adj R2" = model$adj.r.squared,
            "F-Statistic" = model$fstatistic[1])
}
# Load Data set
# -----
# Load Moneyball baseball dataset
df <- read.csv('datasets/moneyball-training-data.csv')</pre>
df_eval <- read.csv('datasets/moneyball-evaluation-data.csv')</pre>
# Remove superfluous TEAM_ from column names
names(df) <- names(df) %>%
 str_replace_all('TEAM_', '')
# Drop the INDEX column - this won't be useful
```

```
df <- df %>%
 dplyr::select(-INDEX)
# ------
# Summary Stats
# ------
# Display summary statistics
summary(df)
# Distributions
# Prepare data for ggplot
gather_df <- df %>%
 gather(key = 'variable', value = 'value')
# Histogram plots of each variable
ggplot(gather df) +
 geom_histogram(aes(x=value, y = ..density..), bins=30) +
 geom_density(aes(x=value), color='blue') +
 facet_wrap(. ~variable, scales='free', ncol=4)
# Select BATTING_SO column and remove any missing data
df mix <- df %>%
 dplyr::select(BATTING_SO) %>%
 drop_na()
# Calculate mixed distributions for BATTING_SO
batting_so_mix <- normalmixEM(df_mix$BATTING_SO,
                      lambda = .5,
                      mu = c(400, 1200),
                      sigma = 5,
                      maxit=60)
# Simple plot to illustrate possible bimodal mix of groups
plot(batting_so_mix,
   whichplots = 2,
   density = TRUE,
   main2 = "BATTING SO Possible Distributions",
   xlab2 = "BATTING_SO")
# ------
# Boxplots
# -----
# Prepare data for ggplot
gather_df <- df %>%
 gather(key = 'variable', value = 'value')
# Boxplots for each variable
ggplot(gather_df, aes(variable, value)) +
 geom_boxplot() +
```

```
facet_wrap(. ~variable, scales='free', ncol=6)
# ------
# Variable Plots
# ------
# Plot scatter plots of each variable versus the target variable
featurePlot(df[,2:ncol(df)], df[,1], pch = 20)
# ------
# Missing Data
# Identify missing data by Feature and display percent breakout
missing <- colSums(df %>% sapply(is.na))
missing_pct <- round(missing / nrow(df) * 100, 2)</pre>
stack(sort(missing_pct, decreasing = TRUE))
# Drop the BATTING_HBP field
df <- df %>%
 select(-BATTING_HBP)
# We have chosen to impute the median as there are strong outliers that may skew the mean. Could revisi
no outlier df <- df
# 4000 strikeouts is an average of 25 strikeouts per game, which is ridiculous.
no_outlier_df$PITCHING_SO <- ifelse(no_outlier_df$PITCHING_SO > 4000, NA, no_outlier_df$PITCHING_SO)
# 5000 hits is an average of 30 hits allowed per game, which is also ridiculous.
no_outlier_df$PITCHING_H <- ifelse(no_outlier_df$PITCHING_H > 5000, NA, no_outlier_df$PITCHING_H)
# 2000 walks is an average of 13 walks per game which is unlikely.
no_outlier_df$PITCHING_BB <- ifelse(no_outlier_df$PITCHING_BB > 2000, NA, no_outlier_df$PITCHING_BB)
# more than 480 errors is an average of 3 per game which is unlikely.
no_outlier_df$FIELDING_E <- ifelse(no_outlier_df$FIELDING_E > 480, NA, no_outlier_df$FIELDING_E)
clean_df <- no_outlier_df %>%
 impute(what = 'median') %>% as.data.frame()
# From the plots, the team with 0 wins has 0 in multiple other categories. I believe this is missing da
clean df <- clean df %>%
 filter(TARGET WINS != 0)
gather_clean_df <- clean_df %>%
 gather(key = 'variable', value = 'value', -TARGET_WINS)
# Feature-Target Correlations
# ------
# Show feature correlations/target by decreasing correlation
stack(sort(cor(clean_df[,1], clean_df[,2:ncol(clean_df)])[,], decreasing=TRUE))
```

```
# Multicolinearity
# ------
correlation = cor(clean_df, use = 'pairwise.complete.obs')
corrplot(correlation, 'ellipse', type = 'lower', order = 'hclust',
       col=brewer.pal(n=8, name="RdYlBu"))
# -----
# Transform non-normal variables
# created empty data frame to store transformed variables
df_temp <- data.frame(matrix(ncol = 1, nrow = length(clean_df$TARGET_WINS)))</pre>
# performed boxcox transformation after identifying proper lambda
df_temp$BATTING_3B <- clean_df$BATTING_3B</pre>
batting3b lambda <- BoxCox.lambda(clean df$BATTING 3B)</pre>
df_temp$BATTING_3B_transform <- log(clean_df$BATTING_3B)</pre>
# performed boxcox transformation after identifying proper lambda
df_temp$BATTING_HR <- clean_df$BATTING_HR</pre>
battingHR_lambda <- BoxCox.lambda(clean_df$BATTING_HR)</pre>
df_temp$BATTING_HR_transform <- BoxCox(clean_df$BATTING_HR, battingHR_lambda)
# performed a log transformation
df_temp$PITCHING_BB <- clean_df$PITCHING_BB</pre>
df_temp$PITCHING_BB_transform <- log(clean_df$PITCHING_BB)</pre>
# performed a log transformation
df_temp$PITCHING_SO <- clean_df$PITCHING_SO</pre>
df_temp$PITCHING_SO_transform <- log(clean_df$PITCHING_SO)</pre>
# performed an inverse log transformation
df temp$FIELDING E <- clean df$FIELDING E
df_temp$FIELDING_E_transform <- 1/log(clean_df$FIELDING_E)</pre>
# performed a log transformation
df temp$BASERUN SB <- clean df$BASERUN SB
df_temp$BASERUN_SB_transform <- log(clean_df$BASERUN_SB)</pre>
df_temp <- df_temp[, 2:13]</pre>
histbox(df_temp, c(6, 2))
# Final Cleaned Dataframe with transformations
# ------
# Build clean dataframe with transformation
clean_df <- data.frame(cbind(clean_df,</pre>
                     BATTING_3B_transform = df_temp$BATTING_3B_transform,
```

```
BATTING_HR_transform = df_temp$BATTING_HR_transform,
                      BASERUN_SB_transform = df_temp$BASERUN_SB_transform,
                      PITCHING_BB_transform = df_temp$PITCHING_BB_transform,
                      PITCHING_SO_transform = df_temp$PITCHING_SO_transform,
                      FIELDING_E_transform = df_temp$FIELDING_E_transform))
is.na(clean_df) <- sapply(clean_df, is.infinite)</pre>
# Impute missing value with the mean
mean = mean(clean_df$BATTING_3B_transform, na.rm = TRUE)
mean2 = mean(clean_df$BASERUN_SB_transform, na.rm = TRUE)
mean3 = mean(clean_df$PITCHING_SO_transform, na.rm = TRUE)
clean_df$BATTING_3B_transform[is.na(clean_df$BATTING_3B_transform)] <- mean</pre>
clean_df$BASERUN_SB_transform[is.na(clean_df$BASERUN_SB_transform)] <- mean2</pre>
clean_df$PITCHING_SO_transform[is.na(clean_df$PITCHING_SO_transform)] <- mean3</pre>
# Model 1 (without stepAIC)
# Splitting the dataset into train/testing set with 80/20 split
set.seed(3)
df_split <- initial_split(clean_df, prop = 0.8)</pre>
df_train <- training(df_split)</pre>
df_test <- testing(df_split)</pre>
# Model 1 - Include all features and leverage stepAIC to help identify ideal features
multi_lm <- lm(TARGET_WINS ~ BATTING_H + BATTING_2B + BATTING_3B + BATTING_HR + BATTING_BB + BATTING_SO
(lm_s <- summary(multi_lm))</pre>
confint(multi_lm)
residPlot(lm_s)
# Model 1 - Display Variable feature importance plot
variableImportancePlot(multi_lm, "Model 1 LM Variable Importance")
# model 1 - print variable inflation factor score
print('VIF scores of predictors')
VIF(multi lm)
# Model 2 (with stepAIC)
# Build model 2 - this is Model 1 with only significant features (using stepAIC)
mult_lm_final <- stepAIC(multi_lm, direction = "both",</pre>
                       scope = list(upper = multi_lm, lower = ~ 1),
                       scale = 0, trace = FALSE)
# Display Model 2 Summary
(lmf_s <- summary(mult_lm_final))</pre>
# Display Model 2 REsidual plots
```

```
residPlot(lmf_s)
# model 2 - Display Variable feature importance plot
variableImportancePlot(mult_lm_final, "Model 2 LM Variable Importance")
# model 2 - print variable inflation factor score
print('VIF scores of predictors')
VIF(mult_lm_final)
# Model 3 (with stepAIC and transformed features)
# ------
# Model 3 - Build linear model
multi_lm_2 <- lm(TARGET_WINS ~ BATTING_H + BATTING_2B + BATTING_3B_transform + BATTING_HR_transform + B
# Model 3 - Show model summary info
(lm_s_2 <- summary(multi_lm_2))</pre>
# Model 3 - Show Confidence and Residual Plots
confint(multi lm 2)
residPlot(lm_s_2)
# Model 3 - use stepAIC to select significant features
mult_lm_final_2 <- stepAIC(multi_lm_2, direction = "both",</pre>
                    scope = list(upper = multi_lm_2, lower = ~ 1),
                    scale = 0, trace = FALSE)
# Model 3 - Show feature importance in final model after stepAIC
variableImportancePlot(mult_lm_final_2, "Model 3 LM Variable Importance")
# Model 3 - show Variance Inflation Factor score
print('VIF scores of predictors')
VIF(mult_lm_final_2)
# Select Models
# Build summary table with each model performance metrics
SummaryTable <- bind_rows(</pre>
 model_performance_extraction(lm_s),
 model_performance_extraction(lmf_s),
 model_performance_extraction(lmf_s_2)
# Add row names
rownames(SummaryTable) <- c("Model 1", "Model 2", "Model 3")</pre>
# Display nice format table
SummaryTable %>%
 kable() %>%
```

```
kable styling(
   bootstrap_options = c("hover", "condensed", "responsive"),
    full width = F)
# Build prediction results dataset for plotting (each model with training and test data)
results <- multi lm %>%
 predict(df train) %>%
  as.data.frame() %>%
  mutate(Predicted = df_train$TARGET_WINS, model = "Model 1") %>%
  bind_rows(mult_lm_final %>%
             predict(df_train) %>%
              as.data.frame() %>%
              mutate(Predicted = df_train$TARGET_WINS, model = "Model 2"),
            mult_lm_final_2 %>%
              predict(df_train) %>%
              as.data.frame() %>%
              mutate(Predicted = df_train$TARGET_WINS, model = "Model 3")) %>%
  rename("Observed" = ".") %>%
  mutate(dataset = "Training Set") %>%
  bind rows(
   results_test <- multi_lm %>%
     predict(df test) %>%
     as.data.frame() %>%
     mutate(Predicted = df test$TARGET WINS, model = "Model 1") %>%
     bind_rows(mult_lm_final %>%
                  predict(df test) %>%
                  as.data.frame() %>%
                  mutate(Predicted = df_test$TARGET_WINS, model = "Model 2"),
                mult_lm_final_2 %>%
                  predict(df_test) %>% as.data.frame() %>%
                  mutate(Predicted = df_test$TARGET_WINS, model = "Model 3")) %>%
      rename("Observed" = ".") %>%
     mutate(dataset = "Testing Set")
  )
# Plot each model with datapoints, model prediction line and R^2
results %>%
  ggplot(mapping = aes(x = Observed, y = Predicted)) +
  geom_point(pch =21, alpha = 0.3, fill = "skyblue") +
  geom_smooth(method = "lm", color = "red3") +
  facet wrap(dataset~model) +
  stat_poly_eq(aes(label = paste(..adj.rr.label.., sep = "~~~")),
                   label.x.npc = "left", label.y.npc = .9,
                   formula = y~x, parse = TRUE, size = 3.5)+
  theme(panel.background = element_blank(),
       panel.grid = element_blank())
```