Kaggle Kobe Bryant Analysis

ACM Meetup Norm Zeck

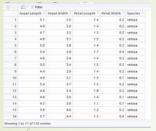


My goals with the project & this talk

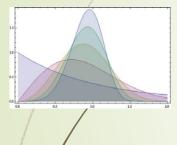
- Project: Experimental exercise
 - Modeling, Feature Selection, Caret package, XGBoost
 - Data set that would stress predictive algorithms
 - Choose a set that I had domain knowledge
- Talk: Walk through of a sample data science project
 - Background and terminology
 - Development steps
 - Value of knowing the domain
 - Exploratory Stage: Use of visualization & analysis
 - Modeling Stage: results, assessment, sample details
 - Caveat on Kaggle Competition did not do "leakage" requirement

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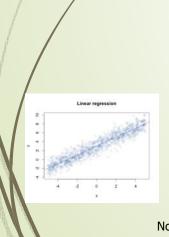
What can you do with R?



Data Manipulation, conversion, tidy



Statistics

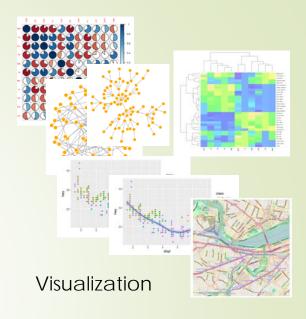


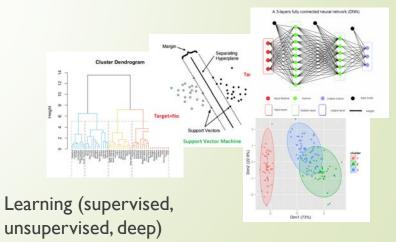
Modeling: regression (linear, logistic)

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Programming Language



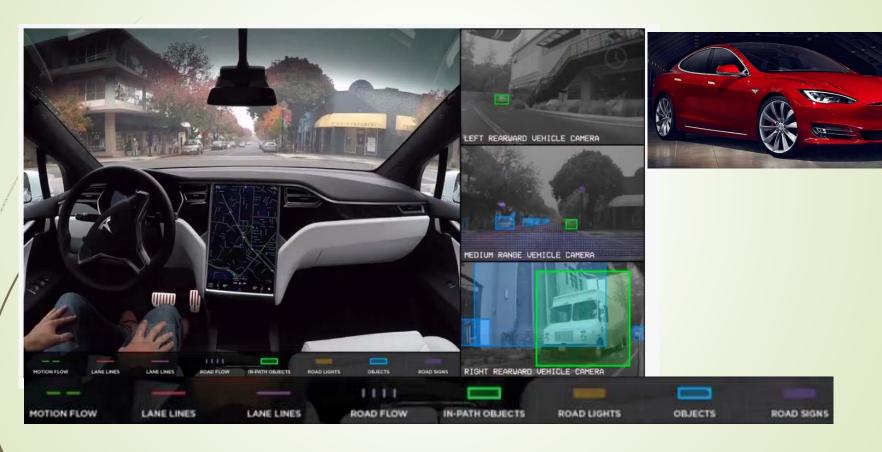


Types of analytics applications

- Confusing terms: Business intelligence, machine learning, artificial intelligence, "Big data"....
- Descriptive Analytics
 - Asks: What happened? Or is happening...Reports, graphs, statistics....
 - Exploratory part of a data science project
- Predictive Analytics
 - Given new data, tells what will happen.
 - Modeling part of a data science project
- Prescriptive Analytics
 - "What should be done?" or "What can we do to make _____ happen?"
 - Beyond data science: system design including analytics what action can you comfortably take given the confidence level of the model

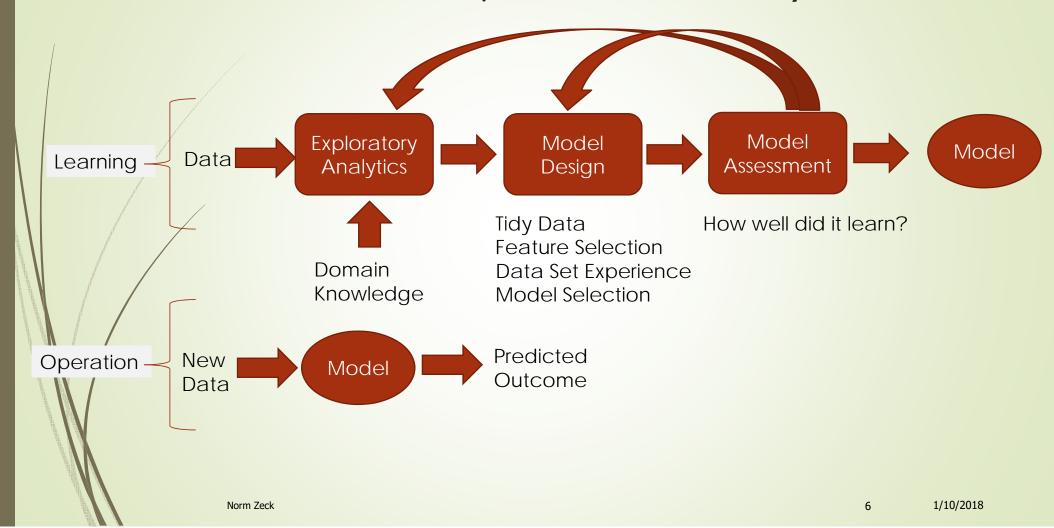
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Tesla Model S Example

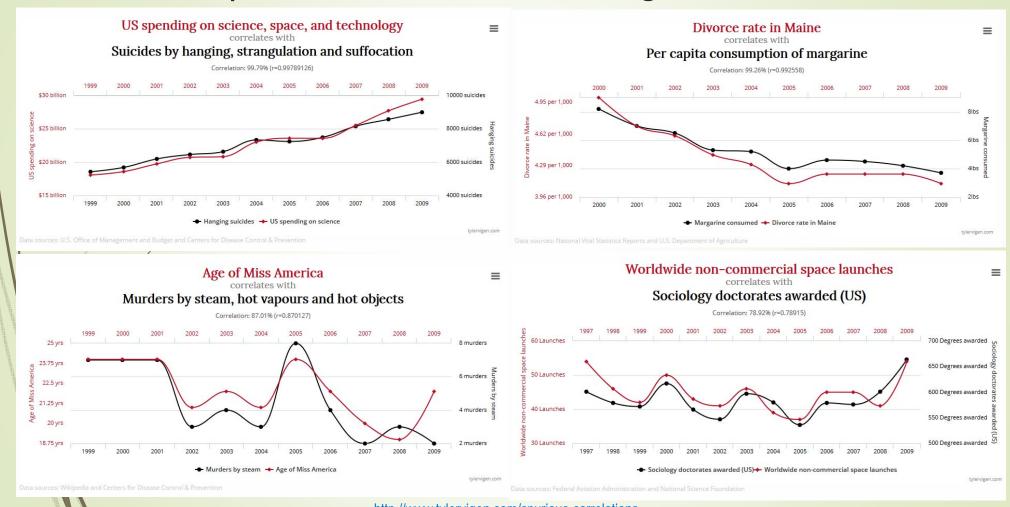


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Data Science Project: Predictive Analytics



Importance of domain knowledge



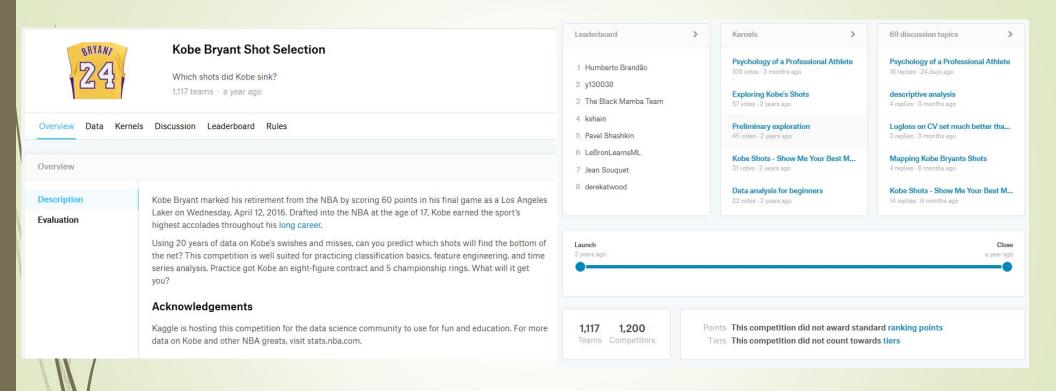
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Machine Learning

- Supervised Learning
 - Given independent variables (inputs), we are **also** given the dependent variable (outcome) to use to train the model
 - Terms: "coded data set", "ground truth". We are given the answer
- Unsupervised Learning
 - Need to determine a useful outcome from the data
- Outcomes
 - Regression
 - "Continuous value". Miles per gallon for car types. House prices.... Numeric values.
 - Classification
 - Category: Is the object a person or car? Cars that are: 10 to 20 MPG, 20 to 30 MPG, 30 to 40 MPG.

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Kaggle Kobe Bryant Shot Selection



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CodeBook

Full Set 30,697 samples, 25 Variables Training Set (coded) 25697 samples Test Set (not coded) 5000 samples

Outcome ____

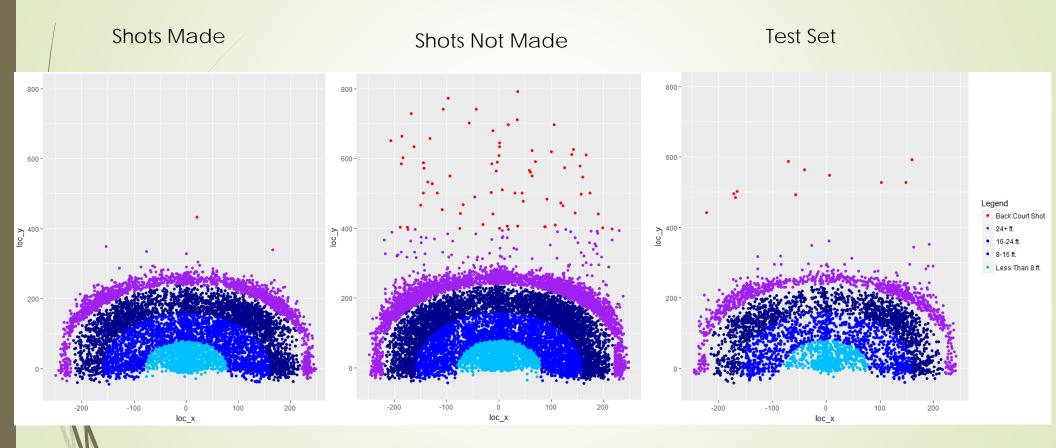
	Variable	Info	Туре	Grouping
	season	Year span like 2000-01, 2015-16; 20 total	Categorical	Date
	game_date	Date of the game	Date	Date
	game_event_id	Numbered event in game	Integer	Game
	game_id	Number assigned to each game	Integer	Game
	playoffs	Regular or playoff game	Categorical	Game
	minutes_remaining	Minutes remaining in quarter	Integer	Game Time
	period	Period. Typically 1-4, but overtime 5,6,7	Categorical	Game Time
	seconds_remaining	Seconds remaining in quarter	Integer	Game Time
	shot_id	Sequential # for each shot	Integer	Index
	lat	X location	Float	Location
	loc_x	X location (0.1 ft)	Integer	Location
	loc_y	Y location (0.1 ft)	Integer	Location
	Ion	Y location	Float	Location
	shot_distance	Feet from basket, 0 is valid	Integer	Location
	shot_zone_area	Left, right, center6 levels	Categorical	Location
		7 levels: Above the Break 3; Backcourt; In The Paint		
		(Non-RA - restricted area); Left Corner 3; Right		
	shot_zone_basic	Corner 3; Mid-Range; Restricted Area;	Categorical	Location
		One of 5 zones: backcourt; 24+; 16-24 ft.; 8 to 16;		
	shot_zone_range	less than 8;	Categorical	Location
	shot_made_flag	Made/miss, this is what to predict	Categorical	Outcome
		Detail shot type. 57 Levels: Reverse Layup Shot;		
	action_type	Running Jump Shot; Jump Shot; Slam Dunk Shot	Categorical	Shot type
		More general shot type, 6 levele: Bank Shot; Dunk;		
	combined_shot_type	Hook Shot; Jump Shot; Layup; Tip Shot	Categorical	Shot type
П	shot_type	2 or 3 point	Categorical	Shot type
	team_id	Lakers	Integer	Team
	team_name	Lakers	Categorical	Team
	matchup	Opponent and home vs away	Categorical	Team
	opponent	Opponent team	Categorical	
			_	

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Spatial view of the data

Basket ball court

Shot by distance zone



Scale: 1 ~ 0.1 ft

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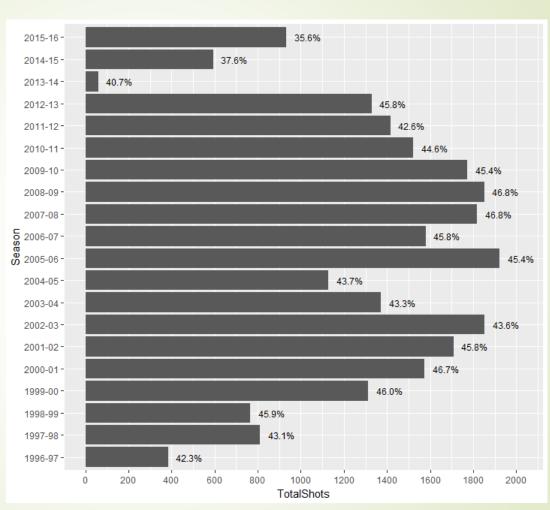
Exploratory visualization of the data

Focus on percent made, number of shots by categorical variable

Shots by Season, Percent made

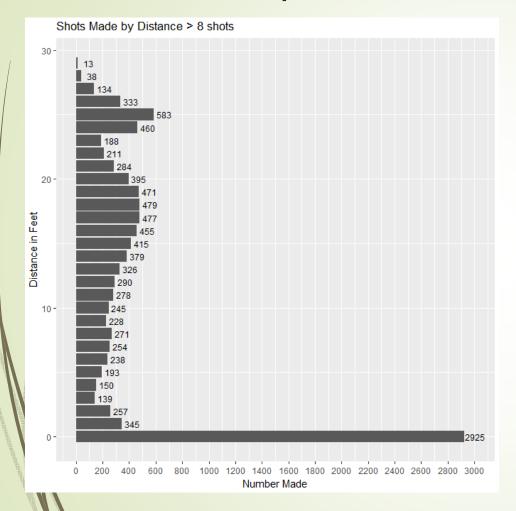
2013 Injury

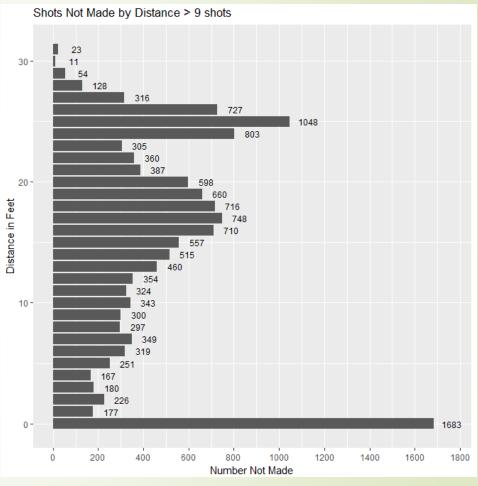
Percent made ranges from 42.3% to 46.8% (4.5% delta) before injury



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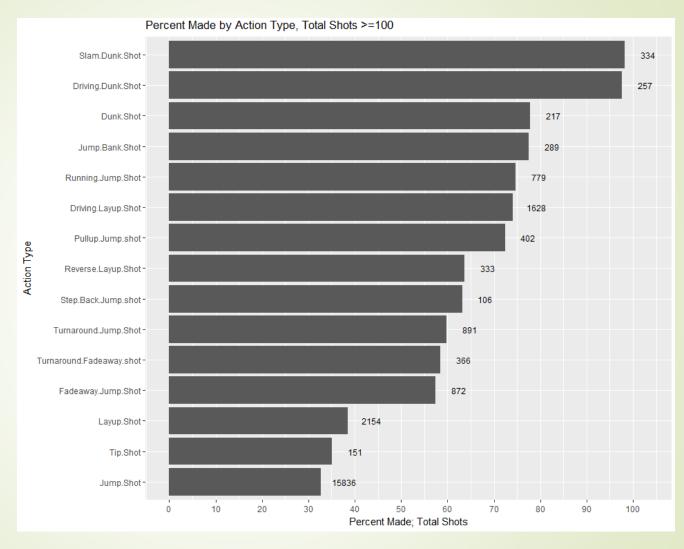
Shots by Distance





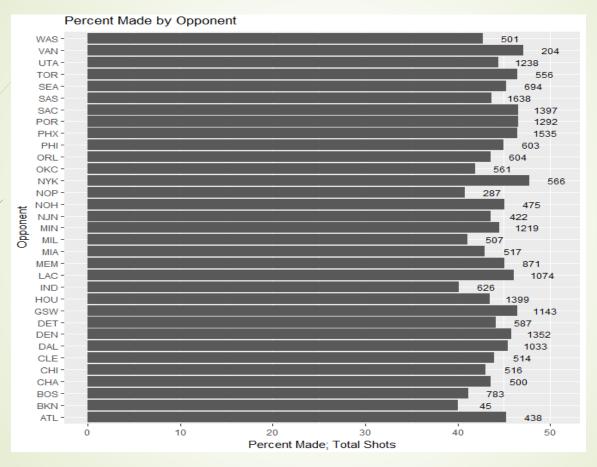
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Action Type > 100 shots



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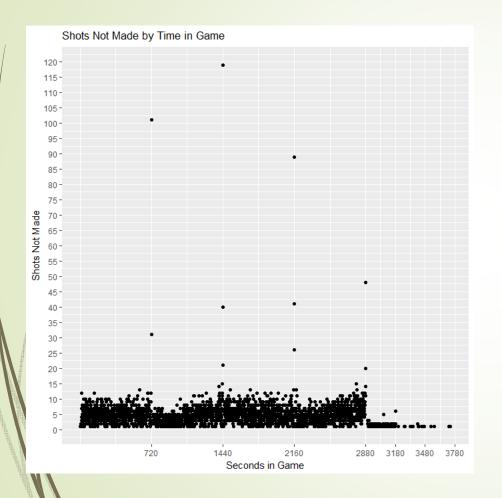
Shots by Opponent, Percent Made

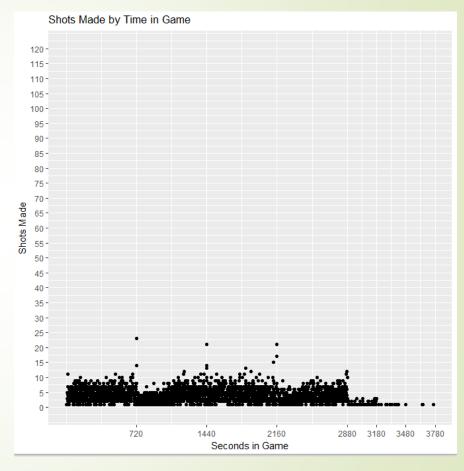


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Shots by time in game

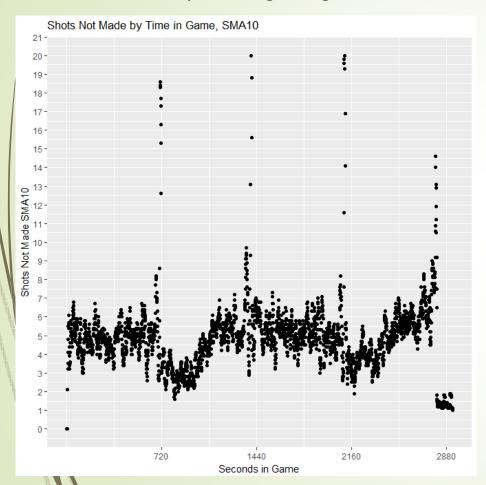


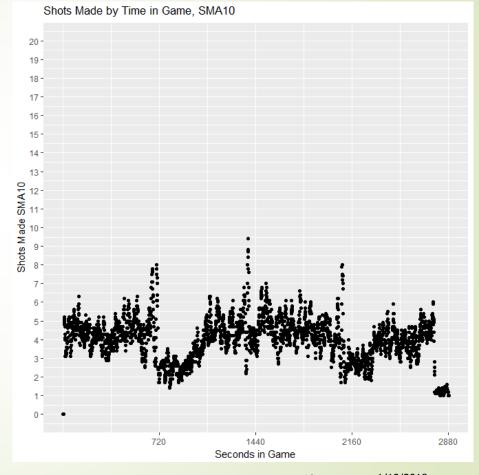


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Shots by time in game

Simple moving average, 10 seconds





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Which Variables to Use for Prediction?

Build on learnings from visualization & analysis

Chosen Variable Set

Variable	Info	Туре	Grouping	Prediction
season	Year span like 2000-01, 2015-16; 20 total	Categorical	Date	Υ
game_date	Date of the game	Date	Date	N
game_event_id	Numbered event in game	Integer	Game	N
game_id	Number assigned to each game	Integer	Game	Υ
playoffs	Regular or playoff game	Categorical	Game	N
minutes_remaining	Minutes remaining in quarter	Integer	Game Time	N
period	Period. Typically 1-4, but overtime 5,6,7	Categorical	Game Time	N
seconds_remaining	Seconds remaining in quarter	Integer	Game Time	N
shot_id	Sequential # for each shot	Integer	Index	N
lat	X location	Float	Location	N
loc_x	X location (0.1 ft)	Integer	Location	Υ
loc_y	Y location (0.1 ft)	Integer	Location	Υ
Ion	Y location	Float	Location	N
shot_distance	Feet from basket, 0 is valid	Integer	Location	Υ
shot_zone_area	Left, right, center6 levels	Categorical	Location	Υ
	7 levels: Above the Break 3; Backcourt; In The Paint (Non-RA - restricted			
shot_zone_basic	area); Left Corner 3; Right Corner 3; Mid-Range; Restricted Area;	Categorical	Location	Υ
shot_zone_range	One of 5 zones: backcourt; 24+; 16-24 ft.; 8 to 16; less than 8;	Categorical	Location	Υ
shot_made_flag	Made/miss, this is what to predict	Categorical	Outcome	Υ
	Detail shot type. 57 Levels: Reverse Layup Shot; Running Jump Shot;			
action_type	Jump Shot; Slam Dunk Shot	Categorical	Shot type	Υ
	More general shot type, 6 levele: Bank Shot; Dunk; Hook Shot; Jump Shot;			
combined_shot_type	Layup; Tip Shot	Categorical	Shot type	N
shot_type	2 or 3 point	Categorical	Shot type	Υ
team_id	Lakers	Integer	Team	N
team_name	Lakers	Categorical	Team	N
matchup	Opponent and home vs away	Categorical	Team	N
opponent	Opponent team	Categorical	Team	N
game_time	Seconds in the game	Float	Game Time	Υ
game_pct	Percent made for each game	Float	Game	Υ
shots_made_by_second	Number of shots made by second in the game	Float	Game	Υ
shots_not_made_by_second	Number of shots not made by second in the game	Float	Game	Υ

Added Variables -

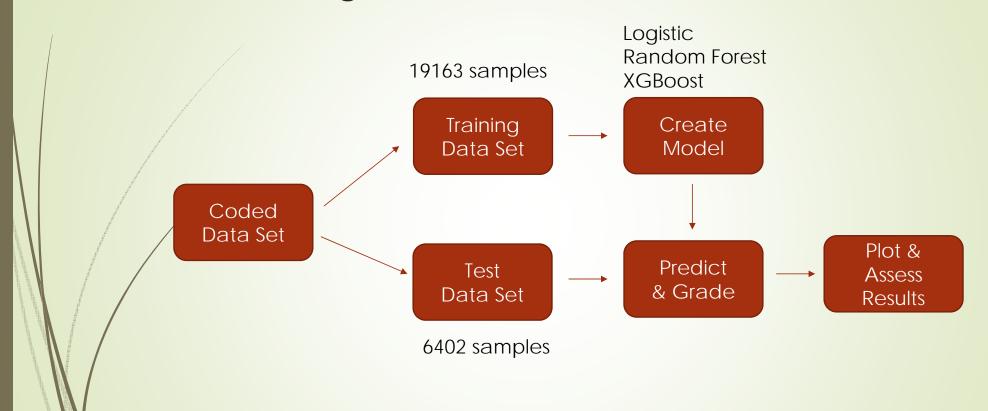
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Predictions

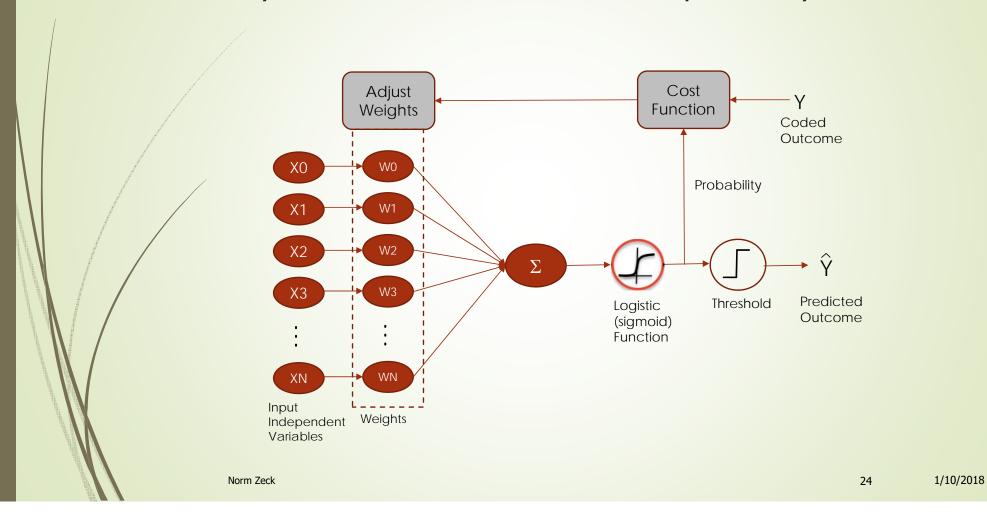
Logistic, Random Forest (Caret), XGBoost, Also tested randomForest

Modeling Process

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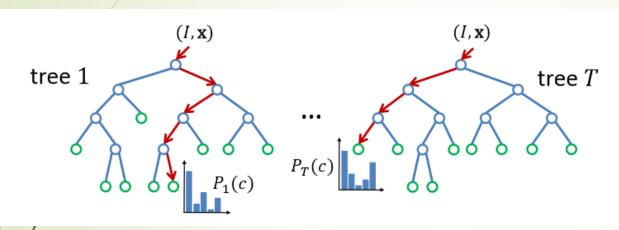


Logistic Regression Binary classification from a continuous probability

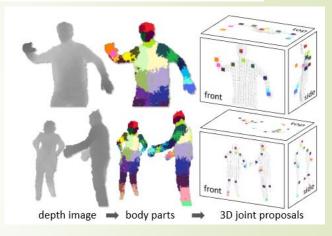


Decision trees Example: Microsoft Kinect

Random Forest Boosted Trees (XGBoost)







Real-Time Human Pose Recognition in Parts from Single Depth Images

https://www.microsoft.com/en-us/research/wp-content/uploads/2016/02/BodyPartRecognition.pdf

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Model Setup Data Partitioning

Caret (Classification and Regression Training) random forest example

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Model Optimization

Parameters and variables

Caret (Classification and Regression Training) random forest example

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Model Usage & Validation

Caret (Classification and Regression Training) random forest example

```
# predict the test set
# predict generates a probability for made/not made
# we then threshold by 0.5 to generate made/not made
preds <- predict(model_random_forest, newdata=kobe_test, type="prob")
preds_df <- preds[[1]]
names(preds_df) <- c("miss", "made")
preds_threshold <- ifelse(preds_df$made > 0.5,1,0)

# Making the Confusion Matrix
cm <- table(k_test_shot, preds_threshold) # Confusion matrix
accuracy <- (cm[1,1] + cm[2,2]) / (cm[1,1] + cm[2,2] + cm[1,2] + cm[2,1])</pre>
```

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How to assess prediction performance? Confusion Matrix & Accuracy

Ĺ.					
			y Predicted		
			0	1	
	у	0	True Negative	False Positive	
	Actual	1	False Negative	True Positive	

Accuracy = (TP + TN)/(TP + TN + FP + FN)

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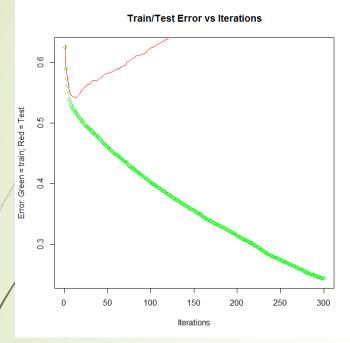
Confusion Matrix & Accuracy

	Logistic		xgboost		random forest (caret)		randomForest	
	0	1	0	1	0	1	0	1
0	2875	666	2896	645	2921	620	3151	389
1	1171	1690	1081	1780	1206	1655	2038	816
Accuracy	71.	3%	73.	0%	71.	5%	62.	0%
Time (sec)	2.	39	1	14	98	13	7.	14

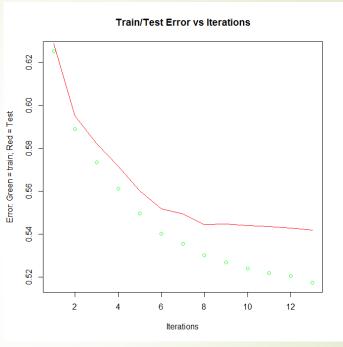
		y Predicted	
		0	1
у	0	True Negative	False Positive
Actual	1	False Negative	True Positive

9813 seconds = 2.7 hrs

XGBoost Parameter Tuning



Eta=0.35, ltr=300 Accuracy=66.2%



Eta=0.35, ltr=13 Accuracy=72.5%

xg_error[xg_error\$test_logloss == min(xg_error\$test_logloss),]

iter train_logloss test_logloss
13 13 0.517244 0.541837

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Variable Importance

Feature Engineering

Logistic Regression

	Estimate	Std. Error	z value	Pr(> z)	
(Intercept)	-1.08E+01	1.44E+02	-0.075	0.94028	
action_typeDriving.Jump.shot	-2.95E+00	7.35E-01	-4.02	5.83E-05	
action_typeFadeaway.Jump.Shot	-2.30E+00	5.50E-01	-4.178	2.94E-05	•••
action_typeHook.Shot	-3.20E+00	6.18E-01	-5.183	2.19E-07	•••
action_typeJump.Shot	-3.46E+00	5.44E-01	-6.374	1.85E-10	•••
action_typeLayup.Shot	-3.11E+00	5.24E-01	-5.927	3.09E-09	•••
action_typeReverse.Layup.Shot	-2.39E+00	5.39E-01	-4.438	9.07E-06	•••
action_typeStep.Back.Jump.shot	-2.06E+00	5.95E-01	-3.466	0.000528	•••
action_typeTip.Shot	-3.33E+00	5.62E-01	-5.927	3.09E-09	•••
action_typeTurnaround.Fadeaway.shot	-2.01E+00	5.60E-01	-3.589	0.000332	
action_typeTurnaround.Jump.Shot	-2.27E+00	5.49E-01	-4.124	3.72E-05	•••
shots_notmade_by_second	-7.34E-02	3.13E-03	-23.422	< 2e-16	•••
shots_made_by_second	2.31E-01	7.76E-03	29.753	< 2e-16	•••
game_pct	4.25E-02	1.54E-03	27.687	< 2e-16	•••
shot_distance	2.36E-02	8.89E-03	2.659	0.007845	••
action_typeAlley.Oop.Layup.shot	-1.78E+00	6.12E-01	-2.903	0.003692	••
action_typeDriving.Hook.Shot	-2.12E+00	8.18E-01	-2.59	0.009611	••
action_typeDriving.Layup.Shot	-1.61E+00	5.26E-01	-3.056	0.00224	••
action_typeDunk.Shot	-1.48E+00	5.56E-01	-2.65	0.008043	••
action_typeFinger.Roll.Shot	-2.31E+00	7.19E-01	-3.213	0.001312	••
action_typePullup.Bank.shot	-2.28E+00	8.57E-01	-2.655	0.007924	••
action_typePullup.Jump.shot	-1.62E+00	5.62E-01	-2.877	0.004018	**
action_typeRunning.Jump.Shot	-1.43E+00	5.52E-01	-2.594	0.009478	**
action_typeRunning.Layup.Shot	-1.84E+00	6.23E-01	-2.958	0.003098	**
action_typeTurnaround.Hook.Shot	-2.51E+00	9.64E-01	-2.6	0.009321	••
shot_zone_basicLeft Corner 3	4.00E-01	1.99E-01	2.011	0.044353	٠
action typeDriving.Finger.Roll.Shot	-1.27E+00	6.35E-01	-2.001	0.045363	٠
action typeDriving.Reverse.Layup.Shot	-1.42E+00	6.00E-01	-2.367	0.017939	٠
action_typeFinger.Roll.Layup.Shot	-1.62E+00	8.00E-01	-2.024	0.042991	٠
action_typeFloating.Jump.shot	-1.49E+00	6.07E-01	-2.445	0.014487	٠
action_typeJump.Bank.Shot	-1.30E+00	5.71E-01	-2.279	0.022687	٠
action_typePutback.Dunk.Shot	-3.16E+00	1.53E+00	-2.066	0.038864	٠
action typeJump.Hook.Shot	-1.56E+00	8.60E-01	-1.809	0.070414	
action_typePutback.Layup.Shot	-1.91E+00	1.03E+00	-1.862	0.062568	
action_typeTurnaround.Bank.shot	-1.26E+00	6.69E-01	-1.88	0.060097	

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

XGBoost

		Feature	Gain	Cover	Frequency
	1	action_type	0.28415	0.20674	0.08803
	2	game_pct	0.16535	0.17451	0.15479
	3	shots_made_by_second	0.16297	0.19144	0.14528
	4	shots_notmade_by_second	0.15386	0.17723	0.10840
	5	shot_distance	0.05356	0.05951	0.06789
	6	loc_y	0.04793	0.06090	0.10840
	7	game_time	0.04733	0.04359	0.13193
	8	loc_x	0.03919	0.04697	0.08984
	9	season	0.02908	0.02497	0.07422
	10	shot_zone_basic	0.00580	0.00570	0.01199
	11	shot_zone_range	0.00536	0.00416	0.00498
	12	shot_zone_area	0.00499	0.00349	0.01313
	13	shot_type	0.00041	0.00080	0.00113
۰					

Random Forest (Caret)

	MeanDecreaseAccuracy
shots_notmade_by_second	26.27371269
shots_made_by_second	24.3478625
action_typeJump.Shot	23.96860105
action_typeLayup.Shot	22.40470404
game_pct	22.11663757
loc_x	12.53466977
action_typeSlam.Dunk.Shot	11.86498281
loc_y	11.47755651
shot_distance	10.58029387
action_typeDriving.Dunk.Shot	10.36861343
action_typePullup.Jump.shot	7.372344572
action_typeRunning.Jump.Shot	6.258553183
action_typeTip.Shot	5.602478132

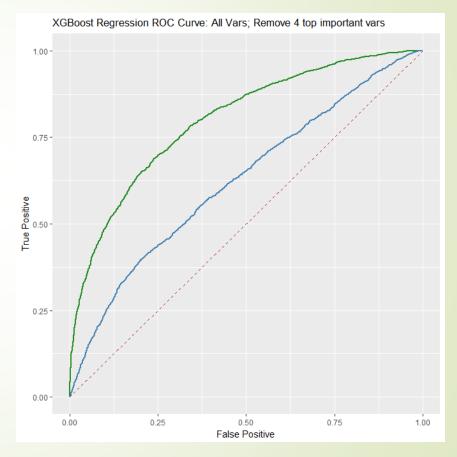
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Model support and comparison

One-Hot Encoding; ROC (Receiver Operating Characteristic)

Var1	Var2	Outcome
1.20	Cat1	Out1
1.30	Cat2	Out2
5.00	Cat1	Out3
10.40	Cat4	Out4

Var1	Cat1	Cat2	Cat4	Outcome
1.20	1	0	0	Out1
1.30	0	1	0	Out2
5.00	1	0	0	Out3
10.40	0	0	1	Out4



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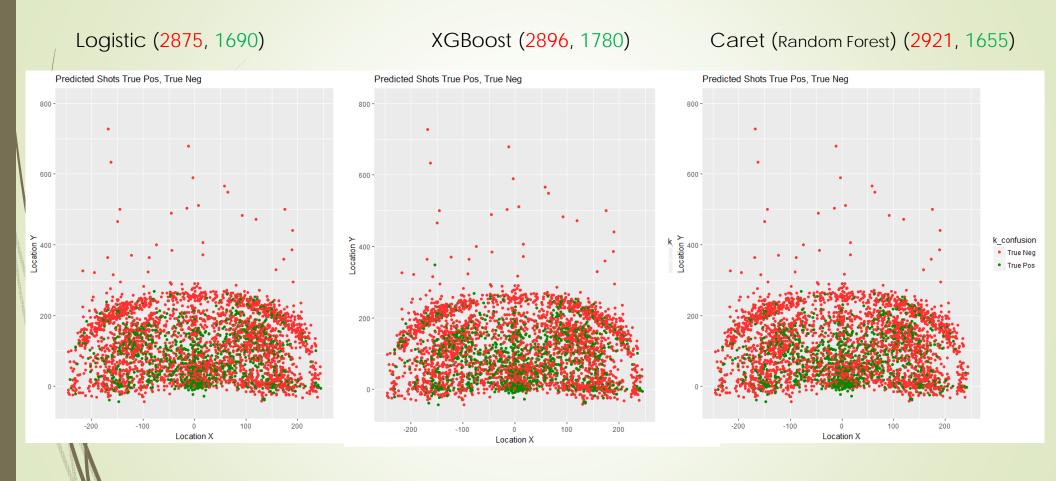
Add one hot encoding to xgboost Variable Importance

Feature	Gain	Cover	Frequency
action_type.Jump.Shot	0.173663	0.090785	0.018545
shots_notmade_by_second	0.166892	0.188760	0.132192
game_pct	0.161186	0.170410	0.142891
shots_made_by_second	0.148480	0.174861	0.110556
action_type.Layup.Shot	0.062307	0.028935	0.017356
game_id	0.043759	0.042086	0.116025
game_time	0.042282	0.034741	0.112458
loc_y	0.041087	0.049272	0.082739
shot_distance	0.038701	0.041130	0.047551
loc_x	0.035813	0.039792	0.085592
season	0.020064	0.017571	0.051831
action_type.Tip.Shot	0.009189	0.012826	0.008797
action_type.Slam.Dunk.Shot	0.009096	0.027378	0.008084
action_type.Running.Jump.Shot	0.008442	0.014488	0.006419
action_type.Driving.Dunk.Shot	0.006934	0.023104	0.007133
shot_zone_area	0.006413	0.005038	0.012839
shot_zone_range	0.004214	0.003322	0.003566
shot_zone_basic	0.004096	0.002955	0.009272
action_type.Fadeaway.Jump.Shot	0.003634	0.003945	0.004517
action_type.Reverse.Layup.Shot	0.003484	0.008578	0.004755
action_type.Pullup.Jump.shot	0.002479	0.007320	0.004042
action_type.Jump.Bank.Shot	0.002110	0.004477	0.003091
action_type.Hook.Shot	0.001992	0.002994	0.002378
action_type.Turnaround.Jump.Shot	0.001235	0.001652	0.001902
action_type.Driving.Layup.Shot	0.001148	0.001114	0.001664
shot_type	0.000522	0.000290	0.001427

	Ft	0-1-	0	F
	Feature	Gain	Cover	Frequency
1	action_type	0.28415	0.20674	0.08803
2	game_pct	0.16535	0.17451	0.15479
3	shots_made_by_second	0.16297	0.19144	0.14528
4	shots_notmade_by_second	0.15386	0.17723	0.10840
5	shot_distance	0.05356	0.05951	0.06789
6	loc_y	0.04793	0.06090	0.10840
7	game_time	0.04733	0.04359	0.13193
8	loc_x	0.03919	0.04697	0.08984
9	season	0.02908	0.02497	0.07422
10	shot_zone_basic	0.00580	0.00570	0.01199
11	shot_zone_range	0.00536	0.00416	0.00498
12	shot_zone_area	0.00499	0.00349	0.01313
13	shot_type	0.00041	0.00080	0.00113

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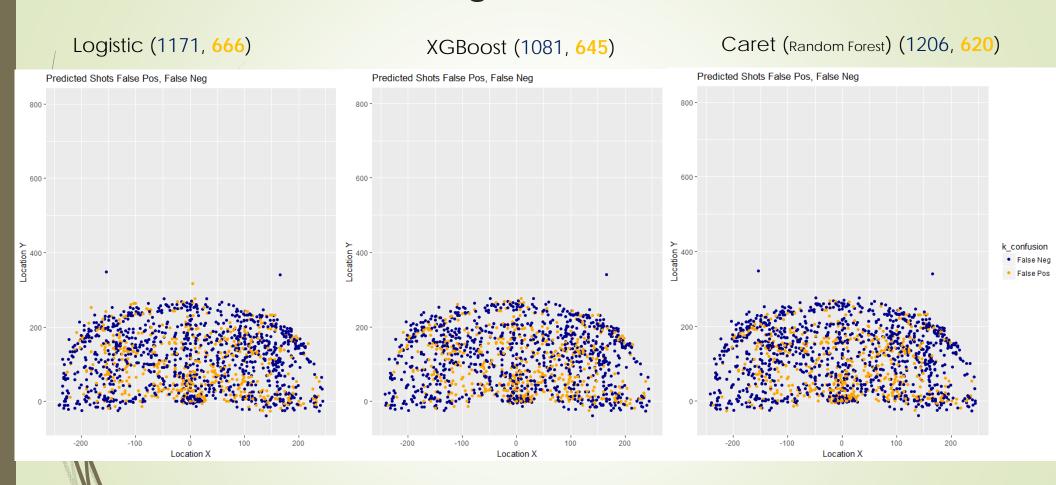
True Positive & Negative



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False Positive & Negative

Norm Zeck



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Summary & Learning

- Data Science Project
 - Visualization and analysis yielded new variables that also were high importance in the models
 - Good examples for unsupervised learning
- Mødels
 - Given information contained in the independent variables, models topped out at ~70%
 - Models needed more information that directed successful shots (True Positive)
 - Since his percent made was from 42% to 47% there is a small real bias toward missing a shot. Models do better at predicting missed shots.
 - XGBoost. Impressive both in performance and accuracy, tuning
 - Surprised that logistic regression did as well compared to decision trees.
 - Caret random forest worked well. Used in the past.
 - Complex Algorithms: Tuning in all cases was less obvious for many parameters.

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Links

- Code: https://github.com/norm42/Kobe-Bryant-Kaggle-Analysis
- xgboost
 - Paper: XGBoost: A Scalable Tree Boosting System
 - https://arxiv.org/pdf/1603.02754.pdf
 - Video
 - https://youtu.be/ufHo8vbk6g4
 - detailed but a bit slow, more on parameters
- Machine Learning: Kirill Eremenko, Udemy
 - https://www.udemy.com/machinelearning/learn/v4/overview
 - Python and R examples for each topic
- R: Kirill Eremenko, Udemy
 - R Programming A-Z™: R For Data Science
 - R Programming: Advanced Analytics In R For Data Science

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Backup

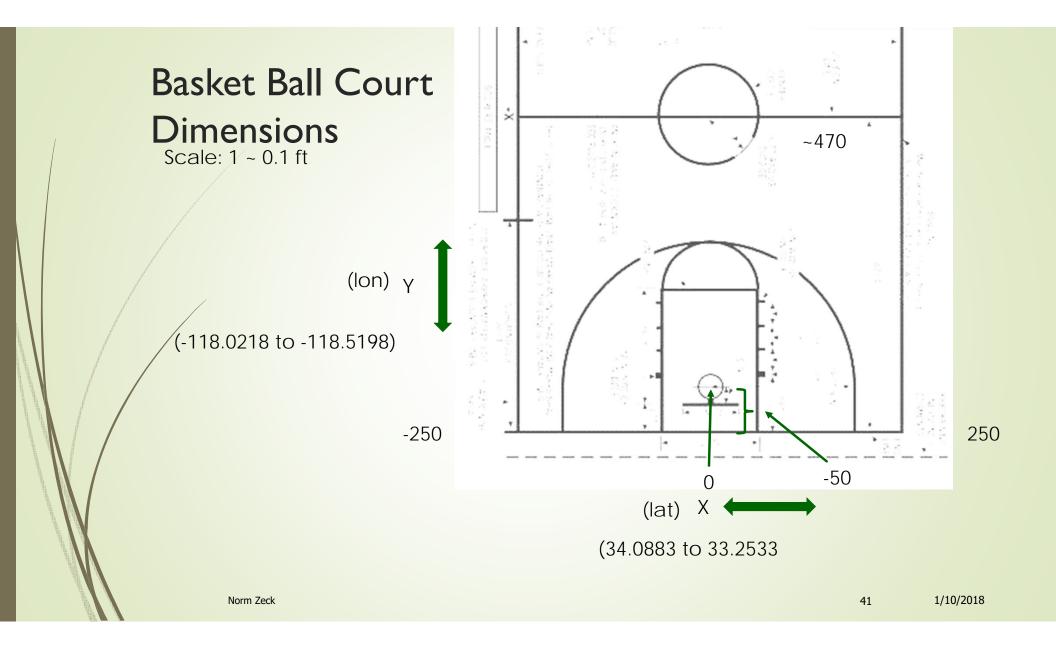
Code and Data File Index

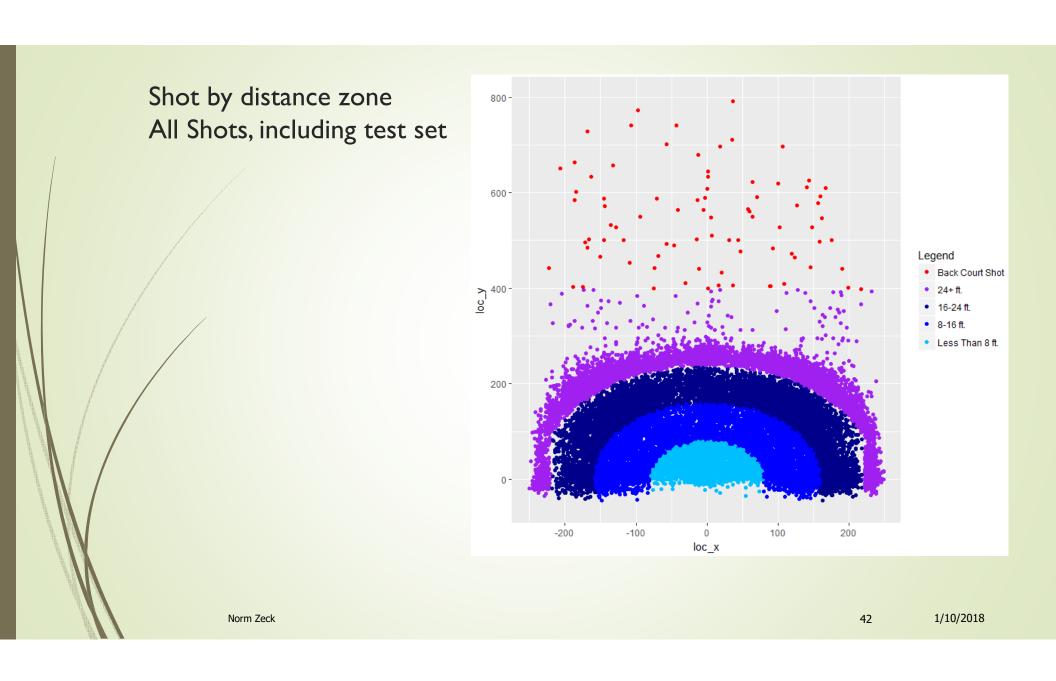
kobe_xgboost.R	XGBoost Model
kobeinit.R	Initialization and data maniplulation
kobe_explore.R	Visualization of data set
kobe_logistic.R	Logistic Model
kobe_caretrf.R	Caret Random Forest Model
kobe_func.R	Utility functions
kobeinfo-v2.xlsx	Excel file with info on the data set and model results
bbcourt.jpg	Picture of basketball court with dimensions
KobeBryant.txt	Some info on the data set from kaggle
	Data set - you need to get this from kaggle. Sign up is
	free, search for "Kobe" on their site will get you to the
data.csv	page.

- You will have to change the "set working directory" in kobeinit.R to the location of your files.
- There is a function call commented out in kobeinit.R, check_pkgs(), that will check and install packages. It does ask first. You can source kobe_func.R first, then run check_pkgs() before getting started.
- Also, I have only run this on the windows version of R. Other than the directory name in setwd, should work under Linux.

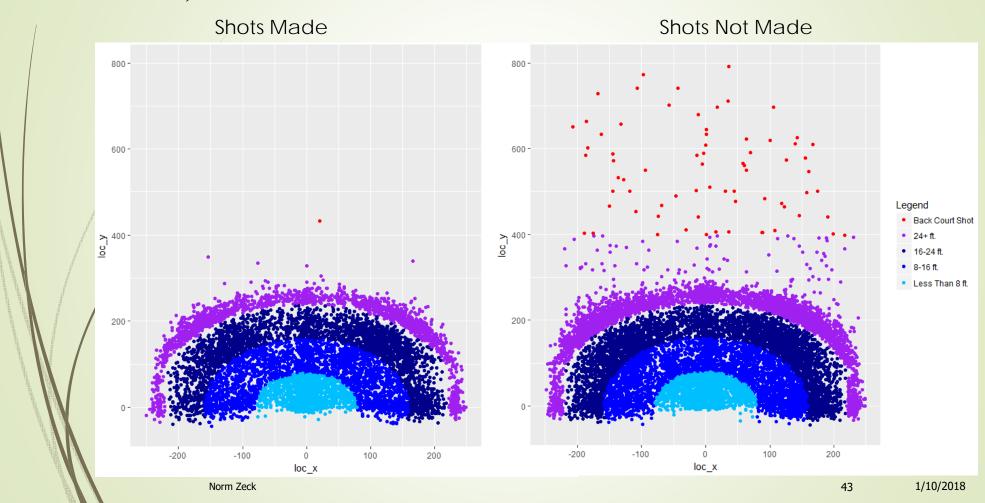
Operation:

- 1. Source kobeinit.R to initialize the data frames
- 2. You can then source kobe_explore.R to generate all plots or select a set to run (ctrl+return). I usually use the x11() device, but you can also use the PDF code.
- 3. And/or you can run any of the models. Some of the data and plots are sent to files for future reference

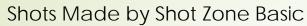




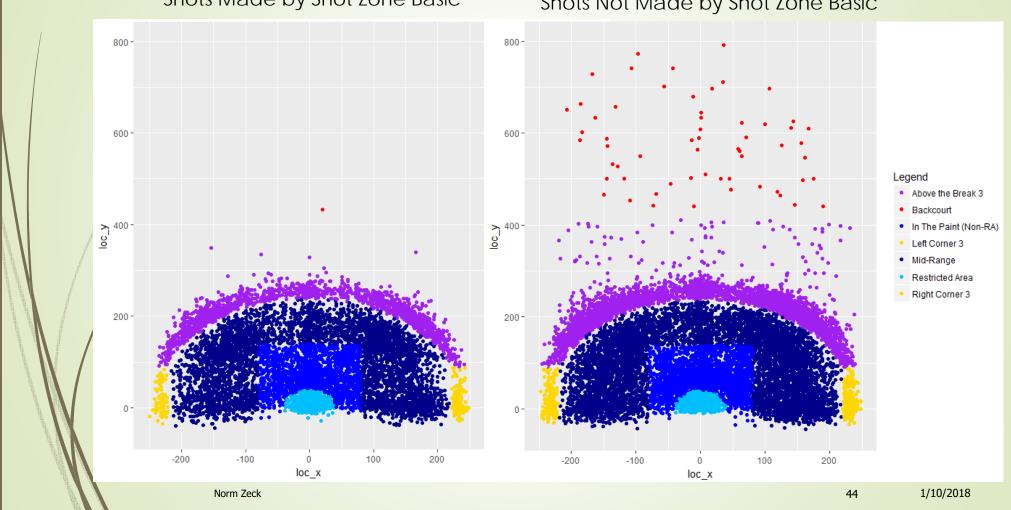
Shot by distance zone made, not made



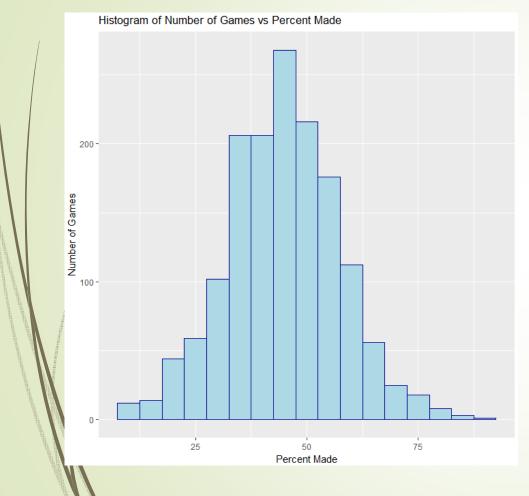
Shots by "shot zone basic"

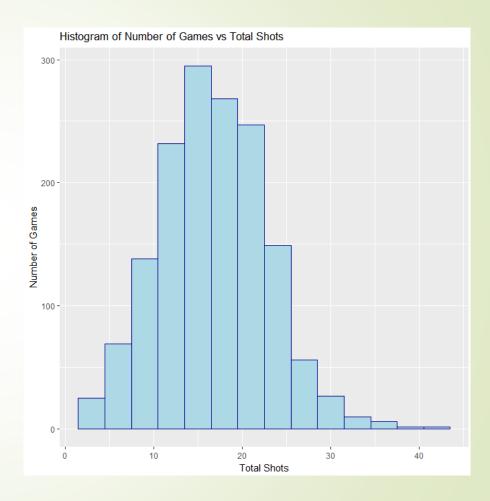


Shots Not Made by Shot Zone Basic



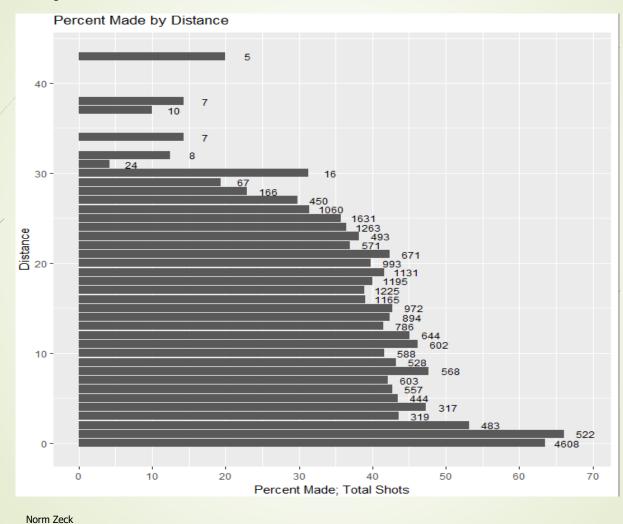
Shots by game





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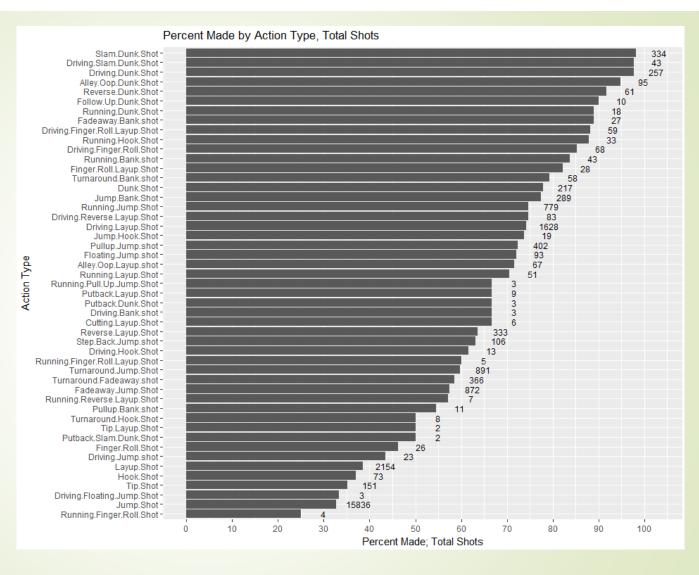
Shots by Distance, Percent Made



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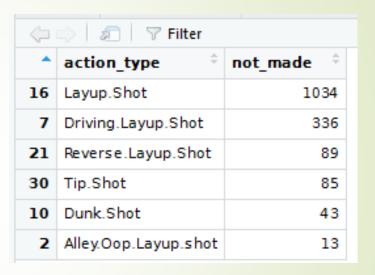




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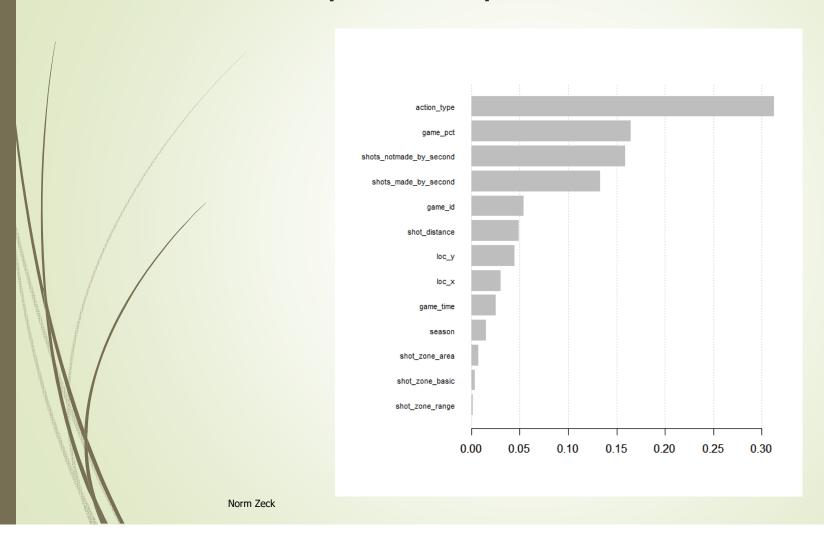
Action_type at 0 distance





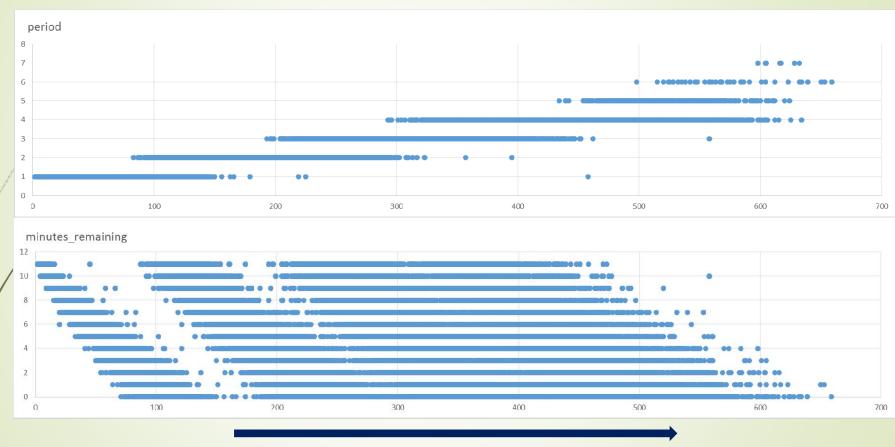
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XGBoost importance plot



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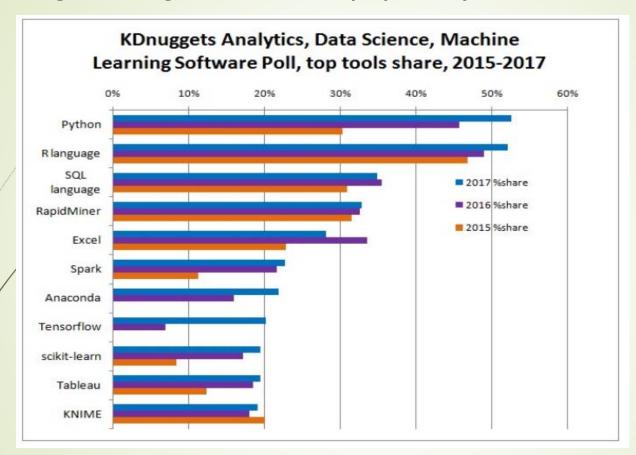
Game_event_id



Game_event_id

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Programming environment popularity



https://www.kdnuggets.com/2017/05/poll-analytics-data-science-machine-learning-software-leaders.html