Eras in baseball: Change-Ups and Change Points: An Exploration of Baseball's Historic Eras

Mena Whalen
Department of Mathematics and Statistics
Center for Data Science and Consulting
Loyola University Chicago
Chicago, IL 60660
mwhalen3@luc.edu

Brian M. Mills
College of Education
University of Texas at Austin
Austin, TX 78712
brian.mills@austin.utexas.edu

Gregory J. Matthews

Department of Mathematics and Statistics

Center for Data Science and Consulting

Loyola University Chicago

Chicago, IL 60660

gmatthews1@luc.edu

Abstract

Baseball is some weird and wild shit.

Keywords: change point analysis, baseball,

1 Introduction

The first professional baseball team in the United States, the Cinicnnati Red Stockings, was formed in 1869 (Rothenberg (n.d.)). Many leagues came and went in the late 1800s, but National League (NL), formed in 1876, emerged as the predominant league of the time. A few decades later, the American League (AL) began growing in popularity and eventually reached an agreement with the NL to be the two major leagues of baseball with the winner of each league playing in the World Series starting in 1903.

Throughout the history of baseball in the United States, the game has gone through many changes and distinct eras. For example, the time period between approximately 1900-1919 is often referred to as the "Dead Ball Era" and was marked by low scoring games and dominant pitching. Another more recent example would be the "Steroid Era" which lasted from approximately 1994 through 2005 and was characterized by a rapid increase in power hitting largely attributed to players using performance enhancing drugs.

More specifically, Woltring and Jubenville (2018) mentions six eras of modern baseball": "Baseball has endured much change over the course of its history, and because of constant change, the modern era of baseball has been segmented into six distinct sub-eras. A common list presented at Baseball-Reference described the eras as the Dead Ball Era (1901-1919), the Live Ball Era (1920-1941), the Integration Era (1942-1960), the Expansion Era (1961-1976), the Free Agency Era (1977-1993) and the Long Ball/Steroid Era (1994-2005)." Woltring and Jubenville (2018) notes that they name a seventh era after 2006, which they term the Post Steroid Era.

While many baseball writers have attempted to define the different eras of baseball, there has also been some academic work that has sought to empirically define eras in baseball. Groothius, Rotthoff, and Strazicich (2017) looked for structural breaks in univariate times series of performance measures over the period from 1871-2020. They analyzed four statistics: slugging percentage (SLG, home run (HR) rate, batting average (BA), and runs batted in (RBI) rate. For each of these statistics, the computed the mean and standard deviation (SD) across all players who had at least 100 at bats in a given season to yield a univariate time series for each of these statistics. They then used the Lagrange Multiplier (LM) unit root test proposed in J. Lee and Strazicich (n.d.) to find structural breaks. They identified structural breaks in slugging percentage in 1921 and 1992, the first of which marks the end of the Dead Ball Era and the latter corresponding to the start of the steroid era.

Lee and Fort (2005) looks for structural changes in competitive balance of the two league American and National. Use methods from Andrews1993, Bai1997, 1999 and Bai and Perron 1998 and 2003 to look for break points between 1901 -1999. Theuy measure competitive balance in two ways: 1) Noll (1988) and Scully (1989) and 2) Lee 2004. They find break point

sin competitive balance in 1912, 1926, and 1933 for the NL and in 1926 and 1957 in the AL.

Baseball is not the only sport where this type of analysis has been applied. I. (2004) looked for structural changes in soccer using data from British soccer leagues through 1996. They had data from division I (Premier League) and II starting in the late 1800s, and data from lower divisions III and IV from just after WWII starting in 1947. They identify a number of change points. Notably they identify a change point in the mean of margin of victory in 1925 related to the change in the definition of offsides (changed from 3 players to 2 players), an change points in the variability of number of goals in the early 1980s and 1992 corresponding to the change in number of points for a win (i.e. went from 2 points to 3 points) and a change in the backpass rule, respectively. Fort and Lee (2007) looked for structural breaks in major North American sports other than baseball (i.e. basketball (NBA), hockey (NHL), and American football (NFL)). They identified a number of change points related to competitive balance in each sport that often, though not always, correspond to league expansion, league mergers, or other major events in a sport (e.g. increased number of foreign players in the NBA in the late 1990s/early 2000s).

All of the previous work mentioned here focuses on change point analysis in *univariate* time series. However, recent methodolgical developments in change point analysis allow for change point analysis in *multivariate* time series, which is the focus of this current manuscript. This work leverages techniques such as the Double CUSUM Binary Segmentation algorithm (H. Cho (2016)) and the Sparsified Binary Segmentation algorithm (H. Cho and Fryzlewicz (2014)) to look for change points in Major League Baseball at two main levels. First, we look for structural changes in the league as a whole across teams to empirically define different eras in baseball. Second, we look for change points within a team to determine eras of a team. This second analysis can be used to identify the beginning and end of so called "dynasties", periods of sustained excellent performance by a team. In addition, we can also identify the opposite, sustained periods of poor performance.

Y. H. Lee and Fort (2008): Attendance and the Uncertainty-of-Outcome Hypothesis in Baseball. Identify Break points in attendance in 1918 and 1945 for both leagues. For AL only: 1963, 1978, 1994. For NL only: 1976. Using Bai and Perron From table 3 in Mills and Fort 2014 MILLS and FORT (2014): LEAGUE-LEVEL ATTENDANCE AND OUTCOME UNCERTAINTY IN U.S. PRO SPORTS LEAGUES. Looks at NHL, NFL, NBA. Rottenburg 1956 looked at baseball. Identify break points in NBA, NFL, and NHL. Table 3 Mills and Salaga (2015): NCAA Basketball: League balance using stats.

Mills and Fort (2018): team-level: Attendence.

Salaga and Fort (2017): College football

SOME MORE STUFF

2 Methods

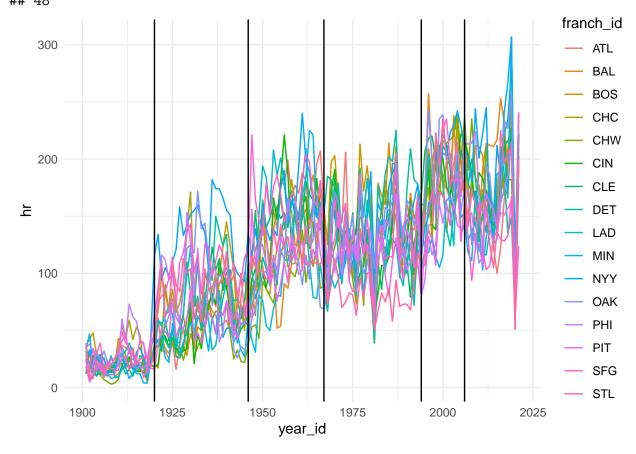
H. Cho and Fryzlewicz (2014) and H. Cho (2016)

R Pacakge: Haeran Cho and Fryzlewicz (2018)

3 Results

[1] 20 46 67 94 106 ## b

48



3.1 Results

franch_id	threshold	years
NYY	4.801818	1918
BOS	4.427752	1917
BOS	4.427752	1929
BOS	4.427752	1948

franch_id	threshold	years
BOS	4.427752	1994
LAD	4.776867	1919
LAD	4.776867	1955
ATL	5.393778	1918
ATL	5.393778	1949
CHW	4.326192	1918
CHC	4.277577	1919
CHC	4.277577	1940
CIN	4.249476	1929
CIN	4.249476	1952
CLE	4.405339	1920
CLE	4.405339	1939
DET	3.926054	1927
DET	3.926054	1940
BAL	4.641706	1919
BAL	4.641706	1942
SFG	4.319634	1919
SFG	4.319634	1937
OAK	3.819294	1920
OAK	3.819294	1936
OAK	3.819294	1951
PHI	4.123104	1918
PHI	4.123104	1937
PIT	4.175793	1920
PIT	4.175793	1946
STL	5.444239	1919
STL	5.444239	1941
MIN	4.498666	1919
MIN	4.498666	1942

NYY 1918: Babe Ruth got to the Yankees in 1920. And starting in 1919 they had exactly one losing seasons between 1919 and 1965.

BOS 1917, 1929, 1948, 1994: Their last world series win in the 1900s was in 1918.

I don't know 1929. 1948 there was a big jump in runs?

1994: Strike year.

LAD: 1919, 1955

ATL 1918 1949

CHW: 1919: Blaack Sox Scandal

CHC: 1919 1940 1940: War.

Cin: 1929 1952

CLE 1920 1939 Cleveland won the world series in 1920. Major change in offensive output.

DET 1927 1940

BAL 1919 1942

SFG 1919 1937

OAK 1920 1936 1951

PHI 1918 1937

PIT 1920 1946

STL 1919 1941

MIN 1919 1942

Pearl Harbor was 1941. So US was in war in 1942.

Acknowledgements

We thank Michael Lopez for suggesting we do "something with change point analysis".

Supplementary Material

All code for reproducing the analyses in this paper is publicly available at https://github.com/menawhalen/baseball_cpt

References

Cho, H. 2016. "Change-Point Detection in Panel Data via Double CUSUM Statistic." Electronic Journal of Statistics 10: 2000–2038.

Cho, Haeran, and Piotr Fryzlewicz. 2018. *Hdbinseg: Change-Point Analysis of High-Dimensional Time Series via Binary Segmentation*. https://CRAN.R-project.org/package=hdbinseg.

Cho, H., and P. Fryzlewicz. 2014. "Multiple-Change-Point Detection for High Dimensional Time Series via Sparsified Binary Segmentation." *JRSSB* 77: 475–507.

- Fort, and Lee. 2007. "Structural Change, Competitive Balance, and the Rest of the Major Leagues." *Economic Inquiry* 45 (3): 519–32.
- Groothius, Peter A., Kurt W. Rotthoff, and Mark C. Strazicich. 2017. "Structural Breaks in the Game: The Case of Major League Baseball." *Journal of Sports Economics* 18 (6): 622–37.
- I., Palacios-Huerta. 2004. "Structural Changes During a Century of the World's Most Popular Sport." Statistical Methods and Applications 12: 241–58.
- Lee, J., and M. Strazicich. n.d. "Minimum Lagrange Multiplier Unit Root Test with Two Structural Breaks." *The Review of Economics and Statistics*, no. 4: 1082–89.
- Lee, Y. H., and R. Fort. 2008. "Attendance and the Uncertainty-of-Outcome Hypothesis in Baseball." *Review of Industrial Organization* 33 (4): 281–95.
- Lee, and Fort. 2005. "Structural Change in MLB Competitive Balance: The Depression, Team Location, and Integration." *Economic Inquiry* 43 (1): 158–69.
- Mills, Brian M., and Rodney Fort. 2018. "Team-Level Time Series Analysis in MLB, the NBA, and the NHL: Attendance and Outcome Uncertainty." *Journal of Sports Economics* 19 (7): 911–33. https://doi.org/10.1177/1527002517690787.
- Mills, Brian M., and Steven Salaga. 2015. "Historical Time Series Perspectives on Competitive Balance in NCAA Division i Basketball." *Journal of Sports Economics* 16 (6): 614–46. https://doi.org/10.1177/1527002515580925.
- MILLS, BRIAN, and RODNEY FORT. 2014. "LEAGUE-LEVEL ATTENDANCE AND OUTCOME UNCERTAINTY IN u.s. PRO SPORTS LEAGUES." *Economic Inquiry* 52 (1): 205–18. https://doi.org/https://doi.org/10.1111/ecin.12037.
- Noll, R. G. 1988. "Professional Basketball." Stanford University Studies in Industrial Economics, no. 144.
- Rothenberg, Matt. n.d. *PRO BASEBALL BEGAN IN CINCINNATI IN 1869*. https://baseballhall.org/discover/pro-baseball-began-in-cincinnati-in-1869#:~:text=The%20Cincinnati%20Red%20Stockings%20made,professional%20baseball%20club%20in%201869.
- Salaga, S., and R. Fort. 2017. "Structural Change in Competitive Balance in Big-Time College Football." *Review of Industrial Organization* 50: 27–41.
- Scully, G. W. 1989. The Business of Major League Baseball. University of Chicago Press.
- Woltring, Rost, M., and C. Jubenville. 2018. "Examining Perceptions of Baseball's Eras: A Statistical Comparison." *The Sport Journal*. https://thesportjournal.org/article/examining-perceptions-of-baseballs-eras/.