

# sigepro\_moneyball.R

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## Exemplo - MoneyBall

Este exemplo usa dados relacionados ao filme “Moneyball” para apresentar a técnica de regressão linear com o R. Este exercício e a ideia de usar o exemplo do Moneyball é baseada em uma aula do MIT, da plataforma Edx: [https://courses.edx.org/courses/course-v1:MITx+15.071x\\_3+1T2016/](https://courses.edx.org/courses/course-v1:MITx+15.071x_3+1T2016/)

```
library(knitr)
```

```
## Warning: package 'knitr' was built under R version 3.3.3
```

## Lendo Dados em CSV com read.csv()

Normalmente lemos dados no formato .csv no R para realizar as análises. É possível também ler dados em outros formatos.

```
# Definindo o Working Directory (pasta base na qual estaremos trabalhando).  
# Esta função mostra as variáveis que temos, seus tipos e seus  
setwd("D:/DADOS/dev/sigepro-moneyball/moneyball")  
  
# Lendo Dados em CSV  
baseball = read.csv("baseball.csv")
```

## Conhecendo os Dados com str()

Antes de rodar qualquer análise precisamos conhecer a estrutura dos dados.

```
# Podemos fazer isso usando a função str() (que mostra a estrutura)  
str(baseball)
```

```
## 'data.frame':    1232 obs. of  15 variables:  
## $ Team          : Factor w/ 39 levels "ANA","ARI","ATL",...: 2 3 4 5 7 8 9 10 11 12 ...  
## $ League        : Factor w/ 2 levels "AL","NL": 2 2 1 1 2 1 2 1 2 1 ...  
## $ Year          : int   2012 2012 2012 2012 2012 2012 2012 2012 2012 2012 ...  
## $ RS            : int   734 700 712 734 613 748 669 667 758 726 ...  
## $ RA            : int   688 600 705 806 759 676 588 845 890 670 ...  
## $ W             : int   81 94 93 69 61 85 97 68 64 88 ...  
## $ OBP           : num   0.328 0.32 0.311 0.315 0.302 0.318 0.315 0.324 0.33 0.335 ...  
## $ SLG           : num   0.418 0.389 0.417 0.415 0.378 0.422 0.411 0.381 0.436 0.422 ...  
## $ BA            : num   0.259 0.247 0.247 0.26 0.24 0.255 0.251 0.251 0.274 0.268 ...  
## $ Playoffs      : int    0 1 1 0 0 0 1 0 0 1 ...  
## $ RankSeason    : int   NA 4 5 NA NA NA 2 NA NA 6 ...  
## $ RankPlayoffs  : int   NA 5 4 NA NA NA 4 NA NA 2 ...  
## $ G             : int  162 162 162 162 162 162 162 162 162 162 ...  
## $ OOBP          : num   0.317 0.306 0.315 0.331 0.335 0.319 0.305 0.336 0.357 0.314 ...  
## $ OSLG          : num   0.415 0.378 0.403 0.428 0.424 0.405 0.39 0.43 0.47 0.402 ...
```

## Definições de Variáveis

Antes de rodar qualquer análise precisamos conhecer a estrutura dos dados.

```
## TODO
```

O retorno da função nos diz que esta variável “baseball” é um DataFrame. Um Dataframe é um tipo de variável no R que pode armazenar diversos tipos de dados (Números, texto, etc), que podemos usar no R. Resumindo com o `summary()` =====

Também podemos ter uma ideia dos dados usando o `summary`. Ele nos retorna médias, quartis, valores mínimos e máximos.

```
#
summary(baseball)

##      Team      League      Year      RS      RA
## BAL      : 47      AL:616      Min.      :1962      Min.      : 463.0      Min.      : 472.0
## BOS      : 47      NL:616      1st Qu.:1977      1st Qu.: 652.0      1st Qu.: 649.8
## CHC      : 47                      Median :1989      Median : 711.0      Median : 709.0
## CHW      : 47                      Mean   :1989      Mean   : 715.1      Mean   : 715.1
## CIN      : 47                      3rd Qu.:2002      3rd Qu.: 775.0      3rd Qu.: 774.2
## CLE      : 47                      Max.    :2012      Max.    :1009.0      Max.    :1103.0
## (Other):950
##      W      OBP      SLG      BA
## Min.      : 40.0      Min.      :0.2770      Min.      :0.3010      Min.      :0.2140
## 1st Qu.: 73.0      1st Qu.:0.3170      1st Qu.:0.3750      1st Qu.:0.2510
## Median : 81.0      Median :0.3260      Median :0.3960      Median :0.2600
## Mean   : 80.9      Mean   :0.3263      Mean   :0.3973      Mean   :0.2593
## 3rd Qu.: 89.0      3rd Qu.:0.3370      3rd Qu.:0.4210      3rd Qu.:0.2680
## Max.   :116.0      Max.   :0.3730      Max.   :0.4910      Max.   :0.2940
##
##      Playoffs      RankSeason      RankPlayoffs      G
## Min.      :0.0000      Min.      :1.000      Min.      :1.000      Min.      :158.0
## 1st Qu.:0.0000      1st Qu.:2.000      1st Qu.:2.000      1st Qu.:162.0
## Median :0.0000      Median :3.000      Median :3.000      Median :162.0
## Mean   :0.1981      Mean   :3.123      Mean   :2.717      Mean   :161.9
## 3rd Qu.:0.0000      3rd Qu.:4.000      3rd Qu.:4.000      3rd Qu.:162.0
## Max.   :1.0000      Max.   :8.000      Max.   :5.000      Max.   :165.0
##      NA's      :988      NA's      :988
##      OOBP      OSLG
## Min.      :0.2940      Min.      :0.3460
## 1st Qu.:0.3210      1st Qu.:0.4010
## Median :0.3310      Median :0.4190
## Mean   :0.3323      Mean   :0.4197
## 3rd Qu.:0.3430      3rd Qu.:0.4380
## Max.   :0.3840      Max.   :0.4990
## NA's   :812      NA's   :812
```

## Acessando variáveis específicas de um DataFrame

Podemos acessar variáveis específicas de um Data Frame usando algumas notações possíveis Seleccionando a coluna Ano

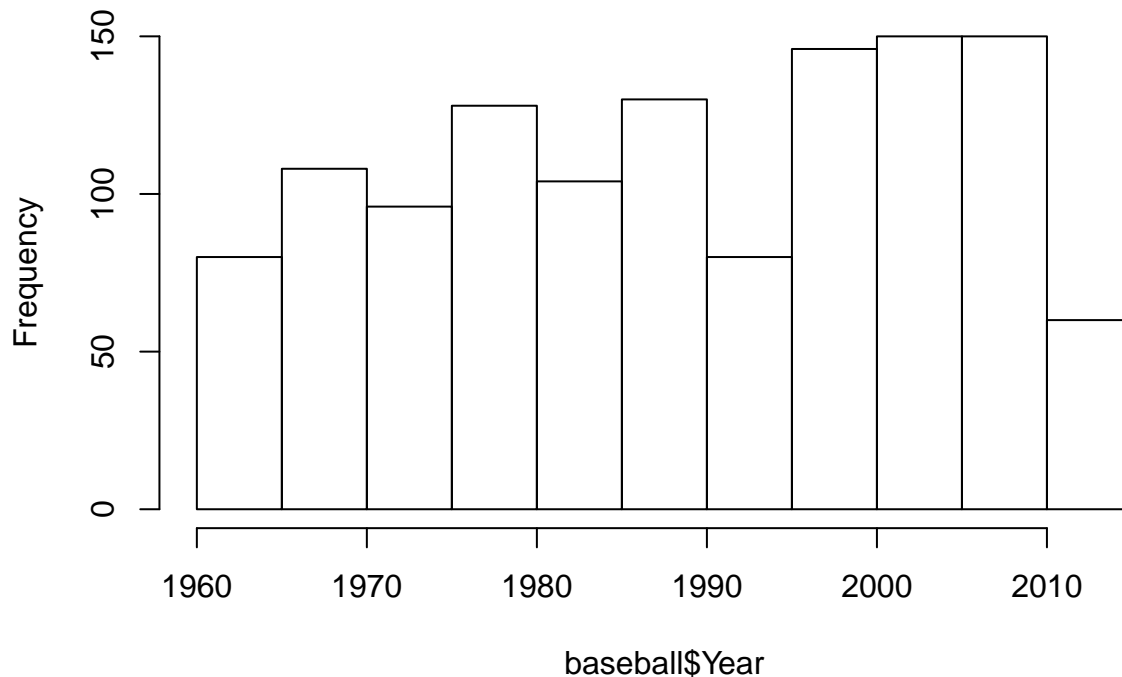
##	[1]	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012
##	[14]	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012	2012
##	[27]	2012	2012	2012	2012	2011	2011	2011	2011	2011	2011	2011	2011	2011
##	[40]	2011	2011	2011	2011	2011	2011	2011	2011	2011	2011	2011	2011	2011
##	[53]	2011	2011	2011	2011	2011	2011	2011	2011	2010	2010	2010	2010	2010
##	[66]	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010
##	[79]	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010	2010	2009
##	[92]	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009
##	[105]	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009	2009
##	[118]	2009	2009	2009	2008	2008	2008	2008	2008	2008	2008	2008	2008	2008
##	[131]	2008	2008	2008	2008	2008	2008	2008	2008	2008	2008	2008	2008	2008
##	[144]	2008	2008	2008	2008	2008	2008	2008	2007	2007	2007	2007	2007	2007
##	[157]	2007	2007	2007	2007	2007	2007	2007	2007	2007	2007	2007	2007	2007
##	[170]	2007	2007	2007	2007	2007	2007	2007	2007	2007	2007	2007	2006	2006
##	[183]	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006
##	[196]	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006	2006
##	[209]	2006	2006	2005	2005	2005	2005	2005	2005	2005	2005	2005	2005	2005
##	[222]	2005	2005	2005	2005	2005	2005	2005	2005	2005	2005	2005	2005	2005
##	[235]	2005	2005	2005	2005	2005	2005	2004	2004	2004	2004	2004	2004	2004
##	[248]	2004	2004	2004	2004	2004	2004	2004	2004	2004	2004	2004	2004	2004
##	[261]	2004	2004	2004	2004	2004	2004	2004	2004	2004	2004	2003	2003	2003
##	[274]	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003
##	[287]	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003	2003
##	[300]	2003	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002
##	[313]	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002	2002
##	[326]	2002	2002	2002	2002	2002	2001	2001	2001	2001	2001	2001	2001	2001
##	[339]	2001	2001	2001	2001	2001	2001	2001	2001	2001	2001	2001	2001	2001
##	[352]	2001	2001	2001	2001	2001	2001	2001	2001	2001	2000	2000	2000	2000
##	[365]	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000
##	[378]	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000	2000
##	[391]	1999	1999	1999	1999									

```
## [677] 1987 1987 1987 1987 1987 1987 1987 1987 1987 1987 1987 1987 1987 1987
## [690] 1987 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986
## [703] 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986 1986
## [716] 1986 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985
## [729] 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985 1985
## [742] 1985 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984
## [755] 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984 1984
## [768] 1984 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983
## [781] 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983 1983
## [794] 1983 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982
## [807] 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982 1982
## [820] 1982 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980
## [833] 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980 1980
## [846] 1980 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979
## [859] 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979 1979
## [872] 1979 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978
## [885] 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978 1978
## [898] 1978 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977
## [911] 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977 1977
## [924] 1977 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976
## [937] 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1976 1975
## [950] 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975
## [963] 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975 1975 1974 1974 1974
## [976] 1974 1974 1974 1974 1974 1974 1974 1974 1974 1974 1974 1974 1974 1974
## [989] 1974 1974 1974 1974 1974 1974 1974 1974 1974 1973 1973 1973 1973 1973
## [1002] 1973 1973 1973 1973 1973 1973 1973 1973 1973 1973 1973 1973 1973 1973
## [1015] 1973 1973 1973 1973 1973 1973 1973 1971 1971 1971 1971 1971 1971 1971
## [1028] 1971 1971 1971 1971 1971 1971 1971 1971 1971 1971 1971 1971 1971 1971
## [1041] 1971 1971 1971 1971 1970 1970 1970 1970 1970 1970 1970 1970 1970 1970
## [1054] 1970 1970 1970 1970 1970 1970 1970 1970 1970 1970 1970 1970 1970 1970
## [1067] 1970 1970 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969
## [1080] 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969 1969
## [1093] 1968 1968 1968 1968 1968 1968 1968 1968 1968 1968 1968 1968 1968 1968
## [1106] 1968 1968 1968 1968 1968 1968 1968 1968 1967 1967 1967 1967 1967 1967
## [1119] 1967 1967 1967 1967 1967 1967 1967 1967 1967 1967 1967 1967 1967 1967
## [1132] 1967 1966 1966 1966 1966 1966 1966 1966 1966 1966 1966 1966 1966 1966
## [1145] 1966 1966 1966 1966 1966 1966 1966 1966 1966 1965 1965 1965 1965 1965
## [1158] 1965 1965 1965 1965 1965 1965 1965 1965 1965 1965 1965 1965 1965 1965
## [1171] 1965 1965 1964 1964 1964 1964 1964 1964 1964 1964 1964 1964 1964 1964
## [1184] 1964 1964 1964 1964 1964 1964 1964 1964 1964 1964 1963 1963 1963 1963
## [1197] 1963 1963 1963 1963 1963 1963 1963 1963 1963 1963 1963 1963 1963 1963
## [1210] 1963 1963 1963 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962
## [1223] 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962 1962
```

De que anos estamos falando?

```
hist(baseball$Year)
```

## Histogram of baseball\$Year



## Acessando variáveis específicas de um DataFrame

Podemos acessar variáveis específicas de um Data Frame usando algumas notações possíveis

```
# Subset to only include moneyball years
moneyball = subset(baseball, Year < 2002)
str(moneyball)
```

```
## 'data.frame':    902 obs. of  15 variables:
## $ Team          : Factor w/ 39 levels "ANA","ARI","ATL",...: 1 2 3 4 5 7 8 9 10 11 ...
## $ League        : Factor w/ 2 levels "AL","NL": 1 2 2 1 1 2 1 2 1 2 ...
## $ Year           : int  2001 2001 2001 2001 2001 2001 2001 2001 2001 2001 ...
## $ RS            : int  691 818 729 687 772 777 798 735 897 923 ...
## $ RA            : int  730 677 643 829 745 701 795 850 821 906 ...
## $ W             : int  75 92 88 63 82 88 83 66 91 73 ...
## $ OBP           : num  0.327 0.341 0.324 0.319 0.334 0.336 0.334 0.324 0.35 0.354 ...
## $ SLG           : num  0.405 0.442 0.412 0.38 0.439 0.43 0.451 0.419 0.458 0.483 ...
## $ BA            : num  0.261 0.267 0.26 0.248 0.266 0.261 0.268 0.262 0.278 0.292 ...
## $ Playoffs      : int  0 1 1 0 0 0 0 0 1 0 ...
## $ RankSeason    : int  NA 5 7 NA NA NA NA NA 6 NA ...
## $ RankPlayoffs  : int  NA 1 3 NA NA NA NA NA 4 NA ...
## $ G             : int  162 162 162 162 161 162 162 162 162 162 ...
## $ OOBP          : num  0.331 0.311 0.314 0.337 0.329 0.321 0.334 0.341 0.341 0.35 ...
## $ OSLG          : num  0.412 0.404 0.384 0.439 0.393 0.398 0.427 0.455 0.417 0.48 ...
```

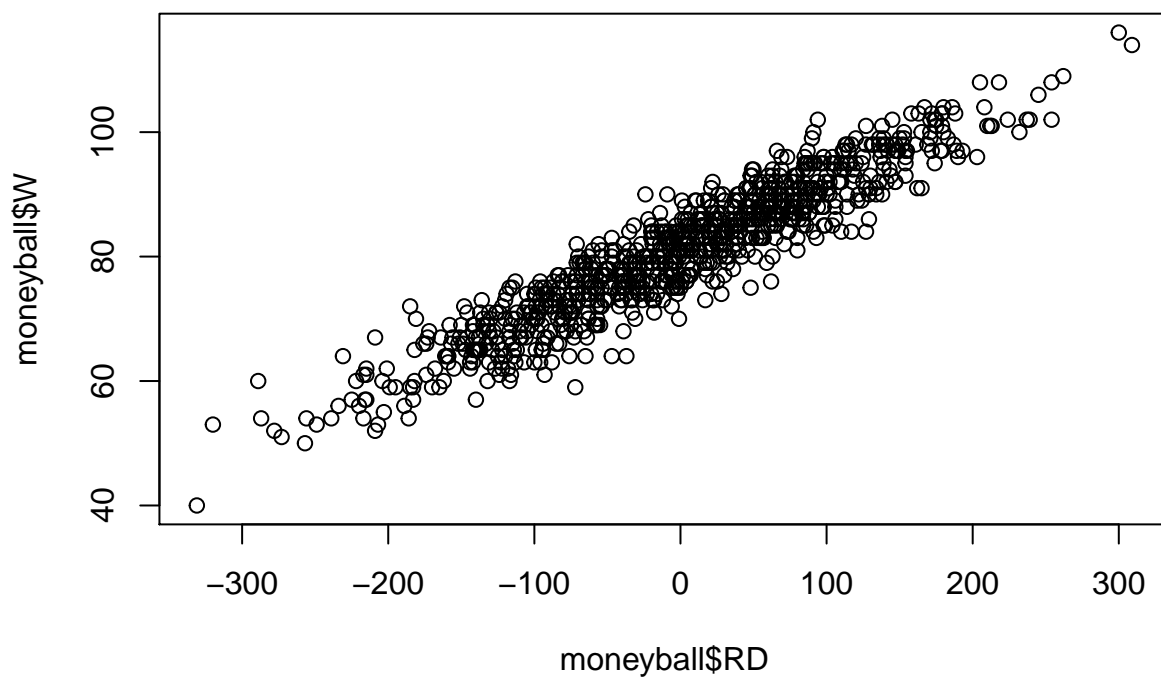
```
# Compute Run Difference
```

```
moneyball$RD = moneyball$RS - moneyball$RA  
str(moneyball)
```

```
## 'data.frame':    902 obs. of  16 variables:  
## $ Team      : Factor w/ 39 levels "ANA","ARI","ATL",...: 1 2 3 4 5 7 8 9 10 11 ...  
## $ League    : Factor w/ 2 levels "AL","NL": 1 2 2 1 1 2 1 2 1 2 ...  
## $ Year      : int   2001 2001 2001 2001 2001 2001 2001 2001 2001 2001 ...  
## $ RS        : int   691 818 729 687 772 777 798 735 897 923 ...  
## $ RA        : int   730 677 643 829 745 701 795 850 821 906 ...  
## $ W         : int    75 92 88 63 82 88 83 66 91 73 ...  
## $ OBP       : num   0.327 0.341 0.324 0.319 0.334 0.336 0.334 0.324 0.35 0.354 ...  
## $ SLG       : num   0.405 0.442 0.412 0.38 0.439 0.43 0.451 0.419 0.458 0.483 ...  
## $ BA        : num   0.261 0.267 0.26 0.248 0.266 0.261 0.268 0.262 0.278 0.292 ...  
## $ Playoffs  : int    0 1 1 0 0 0 0 0 1 0 ...  
## $ RankSeason : int   NA 5 7 NA NA NA NA NA 6 NA ...  
## $ RankPlayoffs: int  NA 1 3 NA NA NA NA NA 4 NA ...  
## $ G         : int   162 162 162 162 161 162 162 162 162 162 ...  
## $ OOBP      : num   0.331 0.311 0.314 0.337 0.329 0.321 0.334 0.341 0.341 0.35 ...  
## $ OSLG      : num   0.412 0.404 0.384 0.439 0.393 0.398 0.427 0.455 0.417 0.48 ...  
## $ RD        : int   -39 141 86 -142 27 76 3 -115 76 17 ...
```

```
# Scatterplot to check for linear relationship
```

```
plot(moneyball$RD, moneyball$W)
```



```
# Regression model to predict wins
```

```
WinsReg = lm(W ~ RD, data=moneyball)
```

```
summary(WinsReg)
```

```
##
## Call:
## lm(formula = W ~ RD, data = moneyball)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -14.2662  -2.6509   0.1234   2.9364  11.6570
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 80.881375   0.131157   616.67  <2e-16 ***
## RD          0.105766   0.001297    81.55  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 3.939 on 900 degrees of freedom
## Multiple R-squared:  0.8808, Adjusted R-squared:  0.8807
## F-statistic: 6651 on 1 and 900 DF,  p-value: < 2.2e-16
```

```
# VIDEO 3
```

```
str(moneyball)
```

```
## 'data.frame':   902 obs. of  16 variables:
## $ Team          : Factor w/ 39 levels "ANA","ARI","ATL",...: 1 2 3 4 5 7 8 9 10 11 ...
## $ League        : Factor w/ 2 levels "AL","NL": 1 2 2 1 1 2 1 2 1 2 ...
## $ Year          : int   2001 2001 2001 2001 2001 2001 2001 2001 2001 2001 ...
## $ RS            : int   691 818 729 687 772 777 798 735 897 923 ...
## $ RA            : int   730 677 643 829 745 701 795 850 821 906 ...
## $ W             : int    75  92  88  63  82  88  83  66  91  73 ...
## $ OBP           : num   0.327 0.341 0.324 0.319 0.334 0.336 0.334 0.324 0.35 0.354 ...
## $ SLG           : num   0.405 0.442 0.412 0.38 0.439 0.43 0.451 0.419 0.458 0.483 ...
## $ BA            : num   0.261 0.267 0.26 0.248 0.266 0.261 0.268 0.262 0.278 0.292 ...
## $ Playoffs      : int    0 1 1 0 0 0 0 0 1 0 ...
## $ RankSeason    : int   NA  5  7 NA NA NA NA NA 6 NA ...
## $ RankPlayoffs  : int   NA  1  3 NA NA NA NA NA 4 NA ...
## $ G             : int   162 162 162 162 161 162 162 162 162 162 ...
## $ OOBP          : num   0.331 0.311 0.314 0.337 0.329 0.321 0.334 0.341 0.341 0.35 ...
## $ OSLG          : num   0.412 0.404 0.384 0.439 0.393 0.398 0.427 0.455 0.417 0.48 ...
## $ RD            : int   -39 141  86 -142 27 76 3 -115 76 17 ...
```

```
# Regression model to predict runs scored
```

```
RunsReg = lm(RS ~ OBP + SLG + BA, data=moneyball)
```

```
summary(RunsReg)
```

```
##
## Call:
## lm(formula = RS ~ OBP + SLG + BA, data = moneyball)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -70.941 -17.247  -0.621  16.754  90.998
##
```

```
## Coefficients:
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -788.46      19.70 -40.029 < 2e-16 ***
## OBP           2917.42     110.47  26.410 < 2e-16 ***
## SLG           1637.93      45.99  35.612 < 2e-16 ***
## BA            -368.97     130.58  -2.826  0.00482 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 24.69 on 898 degrees of freedom
## Multiple R-squared:  0.9302, Adjusted R-squared:  0.93
## F-statistic: 3989 on 3 and 898 DF, p-value: < 2.2e-16

RunsReg = lm(RS ~ OBP + SLG, data=moneyball)
summary(RunsReg)

##
## Call:
## lm(formula = RS ~ OBP + SLG, data = moneyball)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -70.838 -17.174  -1.108  16.770  90.036
##
## Coefficients:
##           Estimate Std. Error t value Pr(>|t|)
## (Intercept)  -804.63      18.92 -42.53 <2e-16 ***
## OBP           2737.77     90.68  30.19 <2e-16 ***
## SLG           1584.91     42.16  37.60 <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 24.79 on 899 degrees of freedom
## Multiple R-squared:  0.9296, Adjusted R-squared:  0.9294
## F-statistic: 5934 on 2 and 899 DF, p-value: < 2.2e-16
```