Baseball Analytics Code

December 7, 2024

```
[1]: import numpy as np
  import pandas as pd
  from functools import cache
  from tqdm import tqdm
  from itertools import combinations
  import seaborn as sns
  import matplotlib.pyplot as plt

# Increasing the dpi makes the plot clearer
  plt.rcParams['figure.dpi'] = 300

[]: # From fetch_data.py
  from pybaseball import batting_stats, pitching_stats, schedule_and_record
  import pandas as pd
  import backoff
  from tqdm import tqdm
  from itertools import product
```

```
# All 2024 Teams
teams = [
    "NYY",
    "KCR",
    "LAD",
    "BAL",
    "NYM",
    "BOS",
    "CLE",
    "CIN",
    "ARI",
    "TOR",
    "SFG",
    "MIL",
    "SEA",
    "HOU",
    "SDP",
    "PHI",
    "OAK",
    "ATL",
```

```
"TEX",
    "MIN",
    "CHC".
    "DET",
    "COL",
    "STL",
    "PIT",
    "LAA",
    "WSN",
    "MIA",
    "TBR".
    "CHW",
]
@backoff.on_exception(backoff.expo, Exception, max_time=60)
def get_batting_stats(season):
    return batting_stats(season, league="all", qual=1, ind=1)
@backoff.on_exception(backoff.expo, Exception, max_time=60)
def get_pitching_stats(season):
    return pitching_stats(season, league="all", qual=1, ind=1)
@backoff.on_exception(backoff.expo, Exception, max_time=60)
def get_schedule(season, team):
    return schedule_and_record(season, team)
def download_batting_stats(season_start=1998):
    print("Downloading batting stats")
    all_stats = []
    for season in tqdm(range(season_start, 2025)):
        try:
            season_stats = get_batting_stats(season)
            all_stats.append(season_stats)
        except Exception as e:
            print(f"Error downloading {season} batting data: {e}")
            continue
    # Save data
    all_stats = pd.concat(all_stats)
    all_stats.to_parquet(
        "data/batting_full.parquet.gz", index=False, compression="gzip"
    )
```

```
def download_pitching_stats(season_start=1998):
    print("Downloading pitching stats")
    all_stats = []
    for season in tqdm(range(season_start, 2025)):
        try:
            season_stats = get_pitching_stats(season)
            all_stats.append(season_stats)
        except Exception as e:
            print(f"Error downloading {season} pitching data: {e}")
            continue
    # Save data
    all_stats = pd.concat(all_stats)
    all_stats.to_parquet(
        "data/pitching_full.parquet.gz", index=False, compression="gzip"
    )
def download_schedule(season_start=1998):
    print("Downloading schedules")
    all stats = []
    for season, team in tqdm(
        product(range(season start, 2025), teams),
        total=len(teams) * (2025 - season_start),
    ):
        try:
            season_schedule = get_schedule(season, team)
            season_schedule["Season"] = season
            all_stats.append(season_schedule)
        except Exception as e:
            print(f"Error downloading {season} pitching data for {team}: {e}")
            continue
    # Save data
    all_stats = pd.concat(all_stats)
    all_stats.to_parquet(
        "data/schedules_full.parquet.gz", index=False, compression="gzip"
    )
if __name__ == "__main__":
    # download_batting_stats()
    # download_pitching_stats()
    download_schedule()
```

1 Feature Engineering

```
[2]: batting_data = pd.read_parquet("data/batting_full.parquet.gz")
pitching_data = pd.read_parquet("data/pitching_full.parquet.gz")
```

1.1 Batting

```
[3]: batting_cols = [
         # Meta
         "IDfg",
         "Season",
         "Team",
         "Age",
         # Normalization
         "AB",
         # Stats
         # Bonus
         "R",
         "H",
         "RBI",
         # "Lob",
         "OPS", # TODO: how to get OPS+?
         "WAR",
         # "OBP+".
         "2B",
         "3B",
         "HR",
         "CS",
         "SB",
         "SO",
         # Left-handed?
     batting_cleaned = batting_data[batting_cols].dropna()
     batting_cleaned = batting_cleaned[batting_cleaned["AB"] > 0]
     # Normalize for at-bats
     for col in ["R", "H", "RBI", "OPS", "2B", "3B", "HR", "SO", "CS", "SB"]:
         batting_cleaned[col] /= batting_cleaned["AB"]
     batting_cleaned.rename(columns={"AB": "weight"}, inplace=True)
```

```
[5]: batting_cleaned.head()
```

```
[5]:
                                                                           OPS \
                                                                 RBI
          IDfg Season Team
                            Age
                                 weight
                                                R
                                                         Η
    0
       1008559
                  1998 STL
                             34
                                    509 0.255403 0.298625
                                                            0.288802 0.002401
    1
                  1998 SFG
                             33
                                    552 0.217391 0.302536
                                                            0.221014 0.001897
          1109
    2
          1093
                  1998 NYM
                             29
                                    557 0.163375 0.353680
                                                            0.166966 0.001792
    3
          1274
                  1998 SEA
                             22
                                    686 0.179300 0.310496
                                                            0.180758 0.001340
    4
           190
                  1998 BOS
                             24
                                    604 0.183775 0.322848 0.201987 0.001566
```

```
WAR
                  2B
                           ЗВ
                                     HR
                                               CS
                                                        SB
                                                                  SO
    0 8.5 0.041257
                      0.000000
                               0.137525
                                         0.000000
                                                   0.001965
                                                            0.304519
    1 8.5 0.079710
                               0.067029
                                                   0.050725
                      0.012681
                                         0.021739
                                                            0.166667
    2 8.1 0.064632
                      0.007181 0.039497
                                         0.003591
                                                  0.003591
                                                            0.131059
    3 7.9 0.051020
                      0.007289
                               0.061224
                                         0.018950
                                                   0.067055
                                                            0.176385
    4 7.3 0.061258
                     0.013245 0.057947
                                         0.009934
                                                  0.019868
                                                            0.102649
[6]: # Save
    batting_cleaned.to_parquet("data/batting_cleaned.parquet.gz",_
      ⇔compression="gzip")
```

1.2 Pitching

```
[7]: pitching_cols = [
         # Meta
         "IDfg",
         "Season",
         "Team",
         "Age",
         # Normalization
         "TBF",
         # Stats
         "ERA-".
         "H",
         "HR".
         "BB",
         "SO".
     ]
     pitching_cleaned = pitching_data[pitching_cols].dropna()
     pitching_cleaned = pitching_cleaned[pitching_cleaned["TBF"] > 0]
     # Normalize for batters faced
     for col in ["H", "HR", "BB", "SO"]:
         pitching_cleaned[col] /= pitching_cleaned["TBF"]
     pitching_cleaned.rename(columns={"TBF": "weight"}, inplace=True)
```

[8]: pitching_cleaned.head()

```
IDfg
[8]:
             Season
                                 weight ERA-
                                                                 HR
                                                                           BB
                       Team
                             Age
                                                       Η
         642
                1998
                        SDP
                                    1032
                                            60 0.218023 0.007752 0.047481
     0
                              33
         73
                1998
                                    1089
     1
                        PHI
                                            76 0.216713 0.021120 0.056015
                              31
     2
         815
                1998
                        TOR
                              35
                                     961
                                            57 0.175858
                                                          0.011446 0.091571
     3
         60
                1998
                      - - -
                              34
                                    1014
                                            72 0.200197
                                                          0.022682 0.084813
         104
                1998
                        ATL
                              32
                                     987
                                            53 0.203647 0.013171 0.045593
```

1.3 Schedule/Record

```
[10]: curr_teams = [
          "NYY",
          "KCR",
          "LAD",
          "BAL",
          "NYM",
          "BOS",
           "CLE",
          "CIN",
          "ARI",
          "TOR",
          "SFG",
          "MIL",
          "SEA",
          "HOU",
          "SDP",
          "PHI",
          "OAK",
          "ATL",
          "TEX",
          "MIN",
          "CHC",
          "DET",
          "COL",
          "STL",
          "PIT",
          "LAA",
          "WSN",
          "MIA",
          "TBR",
          "CHW",
      ]
      renames = {
          "ANA": "LAA",
```

```
"FLA": "MIA",
          "MON": "WSN",
          "TBD": "TBR",
      }
[11]: | schedules = pd.read_parquet("data/schedules_full.parquet.gz")
[12]: schedules.head()
[12]:
                     Date
                            Tm Home_Away
                                          Opp W/L
                                                     R
                                                           RA
                                                                Inn W-L
                                                                          Rank ... \
      0 Wednesday, Apr 1
                           NYY
                                          ANA
                                                   1.0
                                                          4.0
                                                                9.0
                                                                    0-1
                                                                           5.0 ...
                                                   2.0
          Thursday, Apr 2
                           NYY
                                          ANA
                                                L
                                                         10.0
                                                                9.0 0-2
                                                                           5.0 ...
      1
      2
          Saturday, Apr 4
                           NYY
                                          OAK
                                                L 3.0
                                                         7.0
                                                                9.0 0-3
                                                                           5.0 ...
                                          OAK
      3
            Sunday, Apr 5
                           NYY
                                       @
                                                W 9.0
                                                         7.0 10.0 1-3
                                                                           5.0 ...
      4
            Monday, Apr 6
                                          SEA
                                                L 0.0
                                                         8.0
                                                                9.0 1-4
                                                                           5.0 ...
                           NYY
            Win
                     Loss
                               Save Time D/N Attendance
                                                            cLI Streak \
        Finley Pettitte
                           Percival 2:52
                                                 43311.0 1.00
                                                                  -1.0
                                            N
      1
           Hill
                    Wells
                               None 3:19
                                                 29899.0
                                                            .95
                                                                  -2.0
      2 Haynes
                     Cone
                               None 2:57
                                                 17118.0
                                                            .93
                                                                  -3.0
      3 Nelson
                   Mohler
                               None 4:15
                                                 18109.0
                                                            .84
                                                                  1.0
                                            D
          Moyer Pettitte
                               None 3:08
                                                 27445.0
                                                            .88
                                                                  -1.0
                                            N
         Orig. Scheduled Season
      0
                    None
                           1998
      1
                    None
                           1998
                    None
      2
                           1998
      3
                    None
                           1998
                    None
                           1998
      [5 rows x 21 columns]
[13]: def add_momentum_columns(df, prefix):
          # Remove win/loss of current game from season record to prevent data leakage
          won = df["W/L"].apply(lambda x: 1 if x == "W" else 0)
          lost = df["W/L"].apply(lambda x: 1 if x == "L" else 0)
          season_wins = df["W-L"].str.split("-").str[0].astype(int) - won
          season_losses = df["W-L"].str.split("-").str[1].astype(int) - lost
          df[prefix + "_wins_pct"] = (season_wins / (season_wins + season_losses)).
       \rightarrowfillna(0.5)
          df.drop(columns=["W/L", "W-L"], inplace=True)
[14]: # Get rid of data leakage in streak
      def fix_streaks(df):
          for season in df.Season.unique():
              season_df = df[df.Season == season]
```

```
for team in season_df.HomeTeam.unique():
    # Filter rows for the current team
    team_indices = (df.Season == season) & (df.HomeTeam == team)
    team_df = df.loc[team_indices]

# Roll streaks forward
    df.loc[team_indices, "Streak"] = team_df.Streak.shift(1)

# Fill NaN values with 0
df.Streak.fillna(0, inplace=True)
```

```
[15]: schedules cleaned = schedules[
          ["Tm", "Opp", "W/L", "W-L", "D/N", "Home_Away", "Season", "Date", "Streak"]
      ].copy()
      # Rename columns
      schedules_cleaned.rename(columns={"Tm": "HomeTeam", "Opp": "AwayTeam"},__
       →inplace=True)
      # Rename Teams: TODO: figure out why this isn't working
      # schedules_cleaned["Tm"] = schedules_cleaned["Tm"].replace(renames)
      # schedules_cleaned["Opp"] = schedules_cleaned["Opp"].replace(renames)
      # Drop non-current teams
      schedules cleaned = schedules cleaned[
          schedules_cleaned["HomeTeam"].isin(curr_teams)
          & schedules_cleaned["AwayTeam"].isin(curr_teams)
      # Drop pre-1999
      schedules_cleaned = schedules_cleaned[schedules_cleaned["Season"] > 1998]
      # Drop ties
      schedules cleaned = schedules_cleaned[schedules_cleaned["W/L"] != "T"]
      # Roll streak forward to avoid data leakage
      fix_streaks(schedules_cleaned)
      # Add dummies
      schedules_cleaned["Day"] = schedules_cleaned["D/N"].str.contains("D").
       →astype(int)
      schedules cleaned["Win"] = schedules cleaned["W/L"].str.contains("W").
       →astype(int)
      # Add momentum columns + drop home games
      home mask = schedules cleaned["Home Away"] == "Home"
      away_games = schedules_cleaned[~home_mask].copy()
      home_games = schedules_cleaned[home_mask].copy()
      add_momentum_columns(away_games, "away")
      add_momentum_columns(home_games, "home")
```

```
[16]: away_games.head()
```

```
HomeTeam AwayTeam D/N Home_Away
                                                                         Streak Day \
      4216
                                                1999
                                                         Monday, Apr 5
                NYY
                          OAK
                                N
                                                                            0.0
                                                                                   0
      4217
                NYY
                          OAK
                                          0
                                                1999
                                                        Tuesday, Apr 6
                                                                           -1.0
                                N
                                                                                   0
      4218
                NYY
                          OAK
                                D
                                          0
                                               1999 Wednesday, Apr 7
                                                                            1.0
                                                                                   1
      4225
                NYY
                          DET
                                          0
                                                1999
                                                        Friday, Apr 16
                                                                           -1.0
                                                                                   0
                                N
                                                1999 Saturday, Apr 17
      4226
                NYY
                          DET
                                          @
                                                                           -2.0
                                D
                                                                                   1
            Win
                away_wins_pct
      4216
              0
                       0.500000
      4217
              1
                       0.000000
      4218
              1
                      0.500000
      4225
              0
                      0.777778
      4226
                       0.700000
              0
[17]: # # Merge home and away games
      schedules cleaned = pd.merge(
          home games,
          away_games,
          left_on=["Date", "Season", "HomeTeam"],
          right_on=["Date", "Season", "AwayTeam"],
          suffixes=(None, "_away"),
          validate="1:1",
      schedules_cleaned.rename(
          columns={"Streak": "home streak", "Streak away": "away streak"},
       ⇔inplace=True
      )
      schedules_cleaned.drop(
          columns=schedules_cleaned.columns[schedules_cleaned.columns.str.
       ⇔endswith("_away")],
          inplace=True,
      schedules_cleaned.drop(columns=["D/N", "Home_Away"], inplace=True)
[18]: schedules cleaned.head(20)
[18]:
         HomeTeam AwayTeam
                            Season
                                                   Date home_streak Day
                                                                            Win
                                                                                \
              NYY
                                         Friday, Apr 9
      0
                       DET
                               1999
                                                                 2.0
                                                                              1
                                                                         1
      1
              NYY
                       DET
                               1999
                                      Saturday, Apr 10
                                                                 3.0
                                                                              1
                                                                         1
                                        Sunday, Apr 11
      2
                                                                 4.0
              NYY
                       DET
                               1999
                                                                         1
                                                                              1
      3
              NYY
                       BAL
                               1999
                                       Tuesday, Apr 13
                                                                 5.0
                                                                              1
      4
              NYY
                       BAL
                               1999
                                     Wednesday, Apr 14
                                                                 6.0
                                                                              1
                                                                         0
      5
                                      Thursday, Apr 15
                                                                 7.0
                                                                              0
              NYY
                       BAL
                               1999
                                                                         0
      6
              NYY
                       TEX
                               1999
                                       Tuesday, Apr 20
                                                                -4.0
                                                                         0
                                                                              1
      7
              NYY
                       TEX
                               1999
                                    Wednesday, Apr 21
                                                                 1.0
                                                                         0
                                                                              1
                                        Friday, Apr 23
      8
              NYY
                       TOR
                               1999
                                                                 2.0
                                                                         0
                                                                              1
      9
              NYY
                       TOR
                                      Saturday, Apr 24
                                                                 3.0
                                                                         1
                                                                              1
                               1999
```

Season

Date

[16]:

```
Sunday, Apr 25
      11
               NYY
                         SEA
                                           Friday, May 7
                                                                    2.0
                                                                                 1
                                1999
                                                                           0
                                                                                 0
      12
               NYY
                         SEA
                                1999
                                         Saturday, May 8
                                                                    3.0
                                                                            1
                                           Sunday, May 9
                                                                   -1.0
                                                                            1
      13
               NYY
                         SEA
                                1999
                                                                                 1
      14
               NYY
                         CHW
                                1999
                                          Friday, May 14
                                                                    1.0
                                                                                 0
                                1999
                                        Saturday, May 15
                                                                   -4.0
                                                                                 0
      15
               NYY
                         CHW
                                                                            1
      16
               NYY
                        CHW
                                1999
                                          Sunday, May 16
                                                                   -5.0
                                                                            1
                                                                                 1
                                1999
                                         Tuesday, May 25
                                                                    1.0
                                                                           0
                                                                                 0
      17
               NYY
                        BOS
                                      Wednesday, May 26
      18
               NYY
                        BOS
                                1999
                                                                   -1.0
                                                                            1
                                                                                 1
      19
               NYY
                        BOS
                                1999
                                        Thursday, May 27
                                                                    1.0
                                                                            0
                                                                                 1
          home_wins_pct
                           away_streak
                                         away_wins_pct
                0.666667
      0
                                  -2.0
                                              0.333333
                                  -3.0
      1
                0.750000
                                              0.250000
      2
                0.800000
                                  -4.0
                                              0.200000
      3
                                  -1.0
                0.833333
                                              0.333333
      4
                                  -2.0
                0.857143
                                              0.285714
      5
                0.875000
                                  -3.0
                                              0.250000
      6
                                   1.0
                0.583333
                                              0.538462
      7
                0.615385
                                  -1.0
                                              0.500000
      8
                0.642857
                                   5.0
                                              0.750000
      9
                0.666667
                                  -1.0
                                              0.705882
      10
                0.705882
                                  -2.0
                                              0.631579
      11
                                  -1.0
                                              0.464286
                0.666667
      12
                0.678571
                                  -2.0
                                              0.448276
      13
                0.655172
                                   1.0
                                              0.466667
                                  -1.0
      14
                0.606061
                                              0.516129
      15
                0.588235
                                   1.0
                                              0.531250
                                   2.0
      16
                0.571429
                                              0.545455
      17
                0.571429
                                   3.0
                                              0.604651
      18
                0.558140
                                   4.0
                                              0.613636
      19
                0.568182
                                  -1.0
                                              0.600000
[19]: assert schedules_cleaned.isna().sum().sum() == 0
      schedules cleaned.to parquet("data/schedules cleaned.parquet.gz", |
       ⇔compression="gzip")
      schedules cleaned.head()
[19]:
        HomeTeam AwayTeam
                            Season
                                                    Date
                                                          home_streak Day
                                                                              Win
      0
             NYY
                       DET
                               1999
                                          Friday, Apr 9
                                                                   2.0
                                                                          1
                                                                                1
      1
                               1999
                                       Saturday, Apr 10
                                                                   3.0
                                                                                1
             NYY
                       DET
                                                                          1
      2
             NYY
                       DET
                               1999
                                         Sunday, Apr 11
                                                                   4.0
                                                                          1
                                                                                1
      3
              NYY
                       BAL
                               1999
                                        Tuesday, Apr 13
                                                                   5.0
                                                                          0
                                                                                1
      4
                                     Wednesday, Apr 14
                                                                   6.0
                                                                                1
              NYY
                       BAL
                               1999
                                                                          0
         home_wins_pct away_streak
                                       away_wins_pct
      0
               0.666667
                                 -2.0
                                             0.333333
```

10

NYY

TOR

1999

4.0

1

1

```
1
        0.750000
                          -3.0
                                     0.250000
2
        0.800000
                          -4.0
                                     0.200000
                          -1.0
3
        0.833333
                                     0.333333
4
                          -2.0
        0.857143
                                     0.285714
```

1.4 Add Player Features to Schedules

```
[21]: @cache
      def get_team_stats(Team, Season):
          batting_players, pitching_players = get_players(Team, Season)
          if len(batting_players) == 0 or len(pitching_players) == 0:
              raise ValueError("No players", Team, Season)
          agg = \{\}
          # BATTING
          prior_season_batting = []
          batting rookies = 0
          for player in batting_players:
              player data = batting cleaned[
                  (batting cleaned["IDfg"] == player)
                  & (batting_cleaned["Season"] == Season - 1)
              if len(player_data) == 0:
                  batting_rookies += 1
              else:
                  prior_season_batting.append(player_data)
          if len(prior_season_batting) == 0:
              raise ValueError("No prior season batting data", Team, Season)
          batting_data = pd.concat(prior_season_batting)
          batting_data.drop(columns=["IDfg", "Season", "Team"], inplace=True)
          for col in batting data.columns:
              if col == "weight":
                  continue
              weights = batting_data["weight"].to_numpy()
```

```
# Bessel's correction for unbiased weighted sample variance
              agg[f"batting_{col}_var"] = np.sum(
                  weights * (batting_data[col] - weighted_mean) ** 2
              ) / (np.sum(weights) - 1)
          agg["batting_rookies"] = batting_rookies
          # PITCHING
          prior_season_pitching = []
          pitching_rookies = 0
          for player in pitching_players:
              player_data = pitching_cleaned[
                  (pitching_cleaned["IDfg"] == player)
                  & (pitching_cleaned["Season"] == Season - 1)
              if len(player_data) == 0:
                  pitching_rookies += 1
              else:
                  prior_season_pitching.append(player_data)
          if len(prior_season_pitching) == 0:
              raise ValueError("No prior season pitching data", Team, Season)
          pitching data = pd.concat(prior season pitching)
          pitching_data.drop(columns=["IDfg", "Season", "Team"], inplace=True)
          for col in pitching_data.columns:
              if col == "weight":
                  continue
              weights = pitching_data["weight"].to_numpy()
              weighted_mean = np.average(pitching_data[col], weights=weights)
              agg[f"pitching_{col}_mean"] = weighted_mean
              # Bessel's correction for unbiased weighted sample variance
              agg[f"pitching_{col}_var"] = np.sum(
                  weights * (pitching_data[col] - weighted_mean) ** 2
              ) / (np.sum(weights) - 1)
          agg["pitching_rookies"] = pitching_rookies
          return agg
[22]: new rows = []
      for season in tqdm(schedules_cleaned.Season.unique()):
          season_df = schedules_cleaned[schedules_cleaned.Season == season]
          season_teams = set(season_df.HomeTeam.unique()) | set(season_df.AwayTeam.

unique())
          for team1, team2 in combinations(season_teams, 2):
              team1 matchups = season df[
```

weighted_mean = np.average(batting_data[col], weights=weights)

agg[f"batting_{col}_mean"] = weighted_mean

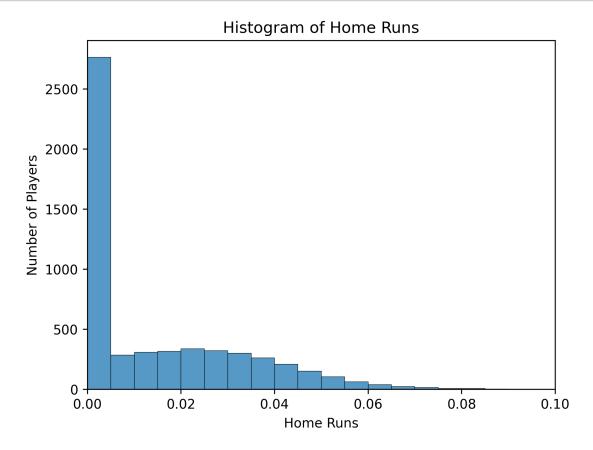
```
(season_df["HomeTeam"] == team1) & (season_df["AwayTeam"] == team2)
              ]
              team2_matchups = season_df[
                  (season_df["HomeTeam"] == team2) & (season_df["AwayTeam"] == team1)
              if len(team1_matchups) == 0 or len(team2_matchups) == 0:
                  continue
              team1_stats = get_team_stats(team1, season)
              team2 stats = get team stats(team2, season)
              features = {}
              for key, value in team1_stats.items():
                  features[f"team1_{key}"] = value
              for key, value in team2_stats.items():
                  features[f"team2_{key}"] = value
              features["Season"] = season
              features["win_rate"] = team1_matchups["Win"].mean()
              # Check for nan
              if np.isnan(features["win_rate"]):
                  print("AHHH", team1_matchups.Win[:10])
                  continue
              # Add row
              new_rows.append(features)
      new_df = pd.DataFrame(new_rows)
     100%|
                                  | 26/26 [00:24<00:00,
     1.06it/s]
[23]: new_features = []
      for i, row in tqdm(schedules_cleaned.iterrows(), total=len(schedules_cleaned)):
          home_team = row["HomeTeam"]
          away_team = row["AwayTeam"]
          season = row["Season"]
          features = {}
          home_stats = get_team_stats(home_team, season)
          for key, value in home_stats.items():
              if np.isnan(value):
                  print(home_team, season, key)
              features[f"home_{key}"] = value
          away_stats = get_team_stats(away_team, season)
          for key, value in away_stats.items():
              if np.isnan(value):
                  print(away_team, season, key)
```

```
features[f"away_{key}"] = value
          new_features.append(features)
      new_features = pd.DataFrame(new_features)
     100%|
                             | 56347/56347 [00:03<00:00,
     14276.72it/sl
[24]: # Day/Month Features
      schedules_cleaned["Day"] = schedules_cleaned["Date"].str.split(",").str[0].str.
      schedules_cleaned["Month"] = schedules_cleaned["Date"].str.split().str[1].str.
       →lower()
      # Add Dummies
      day dummies = pd.get dummies(schedules cleaned["Day"])
      month_dummies = pd.get_dummies(schedules_cleaned["Month"])
      schedules_cleaned = pd.concat([schedules_cleaned, day_dummies, month_dummies],_
       ⇒axis=1)
      schedules_cleaned.drop(columns=["Day", "Month"], inplace=True)
[25]: final_data = pd.concat(
          [schedules_cleaned.reset_index(drop=True), new_features.
       →reset_index(drop=True)],
          axis=1,
      assert final_data.isna().sum().sum() == 0
      final_data.to_parquet("data/final_data.parquet.gz", compression="gzip")
      final_data.head()
[25]:
        HomeTeam AwayTeam Season
                                                Date home streak Win \
             NYY
                      DET
                             1999
                                       Friday, Apr 9
                                                               2.0
                                                                      1
      0
      1
             NYY
                      DET
                             1999
                                    Saturday, Apr 10
                                                               3.0
                                                                      1
                                                               4.0
      2
             NYY
                      DET
                             1999
                                      Sunday, Apr 11
                                                                      1
      3
             NYY
                      BAL
                                     Tuesday, Apr 13
                                                               5.0
                             1999
      4
             NYY
                      BAL
                             1999 Wednesday, Apr 14
                                                               6.0
         home_wins_pct away_streak away_wins_pct friday ...
      0
              0.666667
                               -2.0
                                          0.333333
                                                       True ...
              0.750000
                               -3.0
                                          0.250000
      1
                                                     False ...
      2
              0.800000
                               -4.0
                                          0.200000
                                                     False ...
      3
                               -1.0
                                                     False ...
              0.833333
                                          0.333333
      4
              0.857143
                               -2.0
                                          0.285714
                                                     False ...
         away_pitching_ERA-_var away_pitching_H_mean away_pitching_H_var \
      0
                     270.105447
                                             0.231144
                                                                   0.000500
                     270.105447
                                             0.231144
                                                                   0.000500
      1
      2
                     270.105447
                                             0.231144
                                                                   0.000500
```

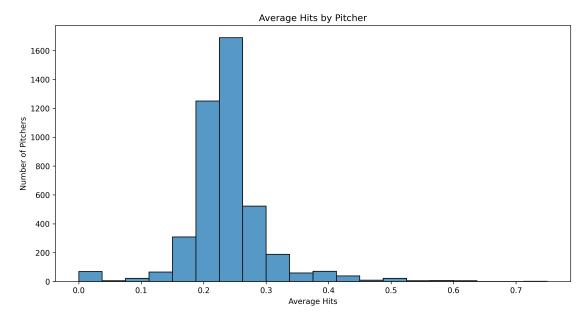
```
3
               480.827063
                                        0.245114
                                                              0.000671
4
               480.827063
                                        0.245114
                                                              0.000671
   away_pitching_HR_mean away_pitching_HR_var away_pitching_BB_mean \
0
                0.027963
                                       0.000128
                                                                0.087224
                0.027963
                                       0.000128
                                                                0.087224
1
2
                0.027963
                                       0.000128
                                                                0.087224
3
                0.024324
                                       0.000025
                                                                0.075676
4
                0.024324
                                       0.000025
                                                                0.075676
   away_pitching_BB_var away_pitching_SO_mean away_pitching_SO_var \
0
               0.000674
                                       0.159312
                                                                0.00114
1
               0.000674
                                       0.159312
                                                                0.00114
2
               0.000674
                                       0.159312
                                                                0.00114
3
                                                                0.00182
               0.000484
                                       0.169439
4
               0.000484
                                       0.169439
                                                                0.00182
   away_pitching_rookies
0
                        8
1
2
                        8
3
                        4
4
[5 rows x 100 columns]
```

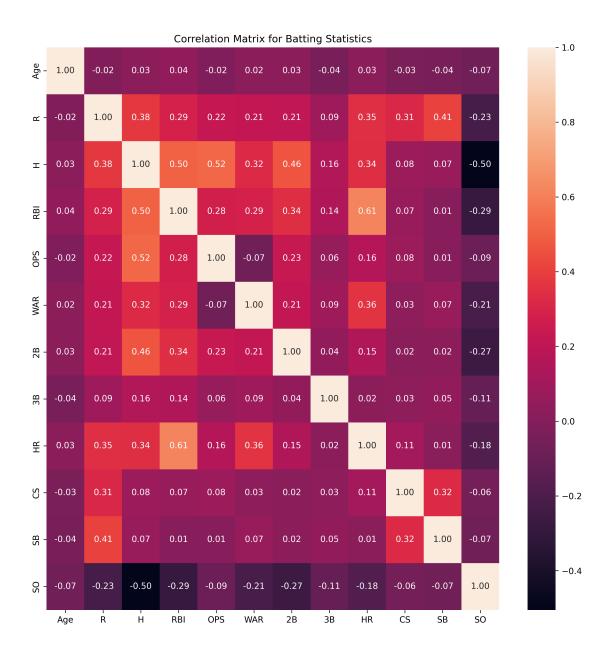
2 Exploratory Data Analysis

```
plt.xlim(0, 0.1)
plt.show()
```

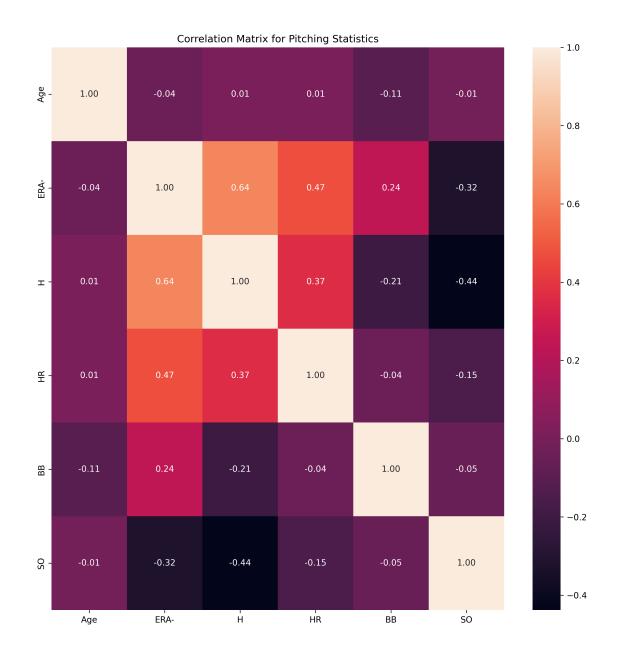


```
plt.xlabel("Average Hits")
plt.ylabel("Number of Pitchers")
plt.show()
```





```
[29]: # Creating a correlation matrix for pitching statistics
plt.figure(figsize=(12, 12))
sns.heatmap(pitching_corr, annot=True, fmt=".2f")
plt.title("Correlation Matrix for Pitching Statistics")
plt.show()
```



3 Model Selection + Training

```
[]: from sklearn.model_selection import train_test_split
from sklearn.metrics import accuracy_score
from sklearn.linear_model import LogisticRegression
import lightgbm as lgb
from sklearn.pipeline import make_pipeline
import optuna
from sklearn.preprocessing import StandardScaler
from sklearn.feature_selection import RFECV
```

```
from sklearn.metrics import confusion_matrix
```

```
[31]: def best_accuracy(y_true, y_prob):
    best_acc = 0
    best_threshold = 0
    for threshold in np.linspace(0, 1, 100):
        y_pred = y_prob > threshold
        acc = accuracy_score(y_true, y_pred)
        if acc > best_acc:
            best_acc = acc
            best_threshold = threshold
        return best_acc, best_threshold
```

3.1 Train/Test Split

3.2 Hyperparameter Optimized Logistic Regression

```
optuna.logging.set_verbosity(optuna.logging.WARNING)
log_reg_study = optuna.create_study(direction="maximize")
log_reg_study.optimize(objective, n_trials=1000)
```

```
[41]: trial = log_reg_study.best_trial

print("Accuracy: {}".format(trial.value))
print("Best hyperparameters: {}".format(trial.params))
optuna.visualization.plot_slice(log_reg_study)
```

Accuracy: 0.5685862301974622

Best hyperparameters: {'C': 0.0031809804999613956, 'l1_ratio': 0.2325415220281672}

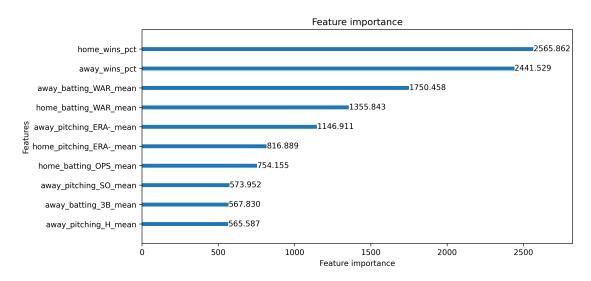
3.3 Hyperparamter Optimized LGBM

```
[]: | lgb train = lgb.Dataset(X train, y train)
     lgb_test = lgb.Dataset(X_test, y_test, reference=lgb_train)
     def objective(trial):
         lgb_model = lgb.train(
             {
                 "objective": "binary",
                 "metric": "binary error",
                 "verbose": -1,
                 "num leaves": trial.suggest int("num leaves", 2, 256),
                 "max_depth": trial.suggest_int("max_depth", 1, 32),
                 "learning rate": trial.suggest float("learning rate", 1e-3, 1e-1),
                 "feature_fraction": trial.suggest_float("feature_fraction", 0.1, 1),
                 "bagging_fraction": trial.suggest_float("bagging_fraction", 0.1, 1),
                 "bagging freq": trial.suggest int("bagging freq", 1, 10),
                 "lambda_l1": trial.suggest_float("lambda_l1", 1e-3, 1),
             },
             lgb_train,
             num_boost_round=1000,
             valid_sets=lgb_test,
             callbacks=[lgb.early_stopping(stopping_rounds=5)],
         )
         return lgb model.best score["valid 0"]["binary error"]
     optuna.logging.set_verbosity(optuna.logging.ERROR)
     lgb_study = optuna.create_study(direction="minimize")
     lgb_study.optimize(objective, n_trials=1000)
```

```
[35]: trial = lgb_study.best_trial
      print("Best hyperparameters: {}".format(trial.params))
      optuna.visualization.plot_slice(lgb_study)
     Best hyperparameters: {'num_leaves': 79, 'max_depth': 16, 'learning_rate':
     0.03786708236862938, 'feature_fraction': 0.4908471693279278, 'bagging_fraction':
     0.8485129851690637, 'bagging_freq': 9, 'lambda_11': 0.880260291304286}
[36]: | lgb_model = lgb.train(
          {
              "objective": "binary",
              "metric": "binary_error",
              "verbosity": -1,
              **trial.params,
          },
          lgb_train,
          num_boost_round=1000,
          valid_sets=lgb_test,
          callbacks=[lgb.early_stopping(stopping_rounds=5)],
      lgb.plot_importance(
          lgb_model, importance_type="gain", figsize=(10, 5), grid=False,__
       →max_num_features=10
```

Training until validation scores don't improve for 5 rounds Early stopping, best iteration is:
[41] valid_0's binary_error: 0.432915

[36]: <AxesSubplot: title={'center': 'Feature importance'}, xlabel='Feature
importance', ylabel='Features'>



```
[38]: # Acc
      acc, thres = best_accuracy(y_test, lgb_model.predict(X_test))
      print(f"LGBM Accuracy: {acc*100:.2f}%, with {thres:.2f} threshold")
     LGBM Accuracy: 56.61%, with 0.49 threshold
     3.4 Feature Selection with RFECV
[43]: # RFECV with logistic regression
      log_reg = make_pipeline(
          StandardScaler(),
          RFECV(
              LogisticRegression(
                  random state=0,
                  penalty="elasticnet",
                  max iter=1000,
                  solver="saga",
                  **trial.params,
              ),
              cv=5,
          ),
      log_reg.fit(X_train, y_train)
[43]: Pipeline(steps=[('standardscaler', StandardScaler()),
                      ('rfecv',
                       RFECV(cv=5,
                             estimator=LogisticRegression(C=0.0031809804999613956,
                                                           l1_ratio=0.2325415220281672,
                                                          max_iter=1000,
                                                           penalty='elasticnet',
                                                           random_state=0,
                                                           solver='saga')))])
[44]: # What features?
      selected_features = X_train.columns[log_reg.named_steps["rfecv"].support_]
[45]: selected_features
[45]: Index(['home_wins_pct', 'away_wins_pct', 'home_batting_R_mean',
             'home batting OPS mean', 'home batting WAR mean',
             'home_batting_rookies', 'home_pitching_H_mean', 'home_pitching_BB_mean',
             'home_pitching_SO_mean', 'home_pitching_rookies',
```

'away_batting_OPS_mean', 'away_batting_WAR_mean', 'away_batting_3B_mean', 'away_batting_rookies',

```
'away_pitching_Age_mean', 'away_pitching_SO_mean',
             'away_pitching_rookies'],
            dtype='object')
[46]: len(selected features)
[46]: 17
[47]: len(X_train.columns)
[47]: 96
     3.5 Feature Ablation
 [ ]: def get_acc(feature_select):
          features = [f for f in X_train.columns if feature_select(f)]
          _X_train = X_train[features]
          _X_test = X_test[features]
          log_reg = make_pipeline(
              StandardScaler(),
              LogisticRegression(
                  penalty="12",
                  max_iter=1000,
                  solver="saga",
              ),
          log_reg.fit(_X_train, y_train)
          y_pred = log_reg.predict(_X_test)
          return accuracy_score(y_test, y_pred)
 []: # No Features
      accuracy_score(y_test, np.ones_like(y_test))
 []: 0.5420076582326
 []: # All features
      get_acc(lambda x: True)
 []: 0.5621292889856596
 []: # Just win percentage
      get_acc(lambda x: x in ["home_wins_pct", "away_wins_pct"])
 []: 0.5539454914032585
 []: # Just win percentage and streak
```

```
get_acc(lambda x: x in ["home_wins_pct", "away_wins_pct", "home_streak", __

¬"away_streak"])
[]: 0.5524438771679555
[]: # No Variances
     get_acc(lambda x: "_var" not in x)
[]: 0.5672347773856896
[]: # No Mean
     get_acc(lambda x: "_mean" not in x)
[]: 0.558825737667993
[]: # Home-Only
     get_acc(lambda x: "away_" not in x)
[]: 0.5543208949620843
[ ]: # Away-Only
     get_acc(lambda x: "home_" not in x)
[]: 0.5519933928973647
[]: # RFE Features
     get_acc(
         lambda x: x
         in [
             "home_wins_pct",
             "away_wins_pct",
             "mar",
             "home_batting_R_mean",
             "home_batting_OPS_mean",
             "home_batting_WAR_mean",
             "home_batting_rookies",
             "home_pitching_ERA-_mean",
             "home_pitching_BB_mean",
             "home_pitching_SO_mean",
             "home_pitching_rookies",
             "away_batting_WAR_mean",
             "away_batting_SO_var",
             "away_batting_rookies",
             "away_pitching_Age_mean",
             "away_pitching_Age_var",
             "away_pitching_ERA-_mean",
             "away_pitching_BB_mean",
             "away_pitching_SO_mean",
```

```
"away_pitching_rookies",
]
)
```

[]: 0.5656580824386215

3.6 Error Analysis

```
[]: # Confusion Matrix
     log_reg = make_pipeline(
         StandardScaler(),
         LogisticRegression(
             penalty="12",
             max_iter=1000,
             solver="saga",
             **{"C": 0.006143534075514649, "l1_ratio": 0.8943970373411257},
         ),
     log_reg.fit(X_train, y_train)
     y_pred = log_reg.predict(X_test)
     tn, fp, fn, tp = confusion_matrix(y_test, y_pred).ravel()
     print(f"True Negatives: {tn}")
     print(f"False Positives: {fp}")
     print(f"False Negatives: {fn}")
    print(f"True Positives: {tp}")
```

True Negatives: 2349
False Positives: 3751
False Negatives: 2072
True Positives: 5147