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###################################
# Taylor Last
# STAT 4350 FINAL PROJECT
library(ggplot2)
library(rjags)
setwd('/Users/taylorlast/Documents/UGA FourthYear/STAT 4350/Final Project')
baseball = read.csv('baseball.csv')
## Hierarchical linear model with team-specific random intercept ##
##
                                  ##
## Load team covariates
attach(baseball)
## More exploratory data analysis
# By team denomination
ggplot(data=baseball,aes(x=Team,y=ERA.))+
geom boxplot()+
theme(axis.text.x = element_text(angle = 90, vjust = 1, hjust = 1),plot.title =
element_text(hjust = 0.5))+
ggtitle('ERA adjusted by team')
n = dim(baseball)[1]
p = dim(baseball)[2] - 3
n.teams = length(unique(Team))
team_list = as.factor(Team)
## (1) Create data list
dataList <- list(
"n" = n,
 p'' = p
"n.teams" = n.teams,
"Y" = ERA.,
"HR9" = HR.9,
"BABIP" = BABIP,
"LOB" = LOB.,
"WAR" = WAR,
"KBB" = K.BB.,
"WHIP" = WHIP,
 "WIN" = WIN.,
"Team" = as.factor(Team))
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## (2) Specify list of parameter(s) to be monitored
parameters <- c("alpha","beta","sig2","sig2.alpha","icc")
## (3) Specify initial values for parameter(s) in Metropolis-Hastings algorithm
initsValues <- list(
 "alpha" = rep(0, n.teams),
 "beta" = rep(0,p),
 "tau2" = 1,
 "tau2.alpha" = 1
## (4) Specify parameters for running Metropolis-Hastings algorithm
adaptSteps <- 10000
                             # number of steps to "tune" the samplers
                              # number of steps to "burn-in" the samplers
burnInSteps <- 20000
nChains <- 3
                         # number of chains to run
numSavedSteps <- 50000
                                # total number of steps in chains to save
thinSteps <- 10
                          # number of steps to "thin" (1 = keep every step)
nlter <- ceiling((numSavedSteps*thinSteps)/nChains) # steps per chain
## (5) Create, initialize, and adapt the model
# This will require you to create a separate .txt file which specifies
# the model
jagsModel <- jags.model("baseball.txt",
               data = dataList.
               inits = initsValues,
               n.chains = nChains,
               n.adapt = adaptSteps)
## (6) Burn-in the algorithm
if(burnInSteps>0){
 cat( "Burning in the MCMC chain...\n")
 update(jagsModel, n.iter = burnInSteps)
## (7) Run MCMC algorithm
cat("Sampling final MCMC chain...\n")
codaSamples <- coda.samples(jagsModel,
                  variable.names = parameters,
                  n.iter = nIter
                  thin = thinSteps)
## (8) Diagnose convergence and plot posterior densities
# par(ask=T)
# plot(codaSamples)
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## (9) Calculate numerical summaries for the posterior samples
summary(codaSamples)
## (10) Retrieve posterior samples for later use
mcmcChain <- as.matrix(codaSamples)
library(MCMCvis)
MCMCtrace(codaSamples,ISB = FALSE,
      exact = TRUE,
      pdf = FALSE
# Examine the posterior distribution of the team random effect
alphaSamples <- matrix(NA, dim(mcmcChain)[1], n.teams)
for(i in 1:n.teams){
 alphaSamples[,i] <- mcmcChain[, paste("alpha[",i,"]", sep="")]
levels(team list)
par(mfrow=c(1,1), ask=F)
boxplot(as.data.frame(alphaSamples),
    names=as.character(1:n.teams),
    main="Posterior samples of alphas",
    xlab="Team")
abline(h=0)
teams df = as.matrix(data.frame(num = c(1:30),team = sort(unique(Team))))
rank.alpha <- matrix(NA, dim(mcmcChain)[1], n.teams)</pre>
for(i in 1:dim(mcmcChain)[1]){
 rank.alpha[i,] <- rank(alphaSamples[i,])
avg.rank <- rank(apply(rank.alpha, 2, mean))
\# par(mfrow=c(1,1), ask=F)
# plot(c(-15,15), c(1,30), type='n', axes=F, xlab="", ylab="", main="Team Rankings")
# axis(1,at=seq(-20, 20, length=5))
# for(i in 1:n.teams){
# lines(quantile(alphaSamples[,i], c(0.025,0.975)), rep(avg.rank[i],2))
# points(mean(alphaSamples[,i]), avg.rank[i], pch=19)
# text(15, avg.rank[i], i, cex=.5)
# }
# ranked teams = vector()
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# for(i in 1:n.teams){
# for(j in 1:n.teams){
#
    if (avg.rank[i] == i){
#
      ranked_teams[i]<- teams_df[j,2]
#
    }
# }
# }
# ranked_teams
ranked teams idx = vector()
for(i in 1:n.teams){
 for(j in 1:n.teams){
  if (avg.rank[j] == i){
    ranked teams idx[i]<- teams df[i,1]
  }
 }
ranked_teams_idx = trimws(ranked_teams_idx)
# Sorted Alphas
temp_vec=vector()
for(i in 1:n.teams){
 temp_vec[i] = paste0('alpha[',ranked_teams_idx[i],']')
}
library(bayesplot)
# Plot the alphas to see random effects
mcmc_intervals(codaSamples,regex_pars = '^[alpha]')+
 scale_y_discrete(
  labels =
    c('alpha[1]' = levels(team_list)[1],
     'alpha[2]' = levels(team_list)[2],
     'alpha[3]' = levels(team_list)[3],
     'alpha[4]' = levels(team_list)[4],
     'alpha[5]' = levels(team_list)[5],
     'alpha[6]' = levels(team_list)[6],
     'alpha[7]' = levels(team_list)[7],
     'alpha[8]' = levels(team_list)[8],
     'alpha[9]' = levels(team_list)[9],
     'alpha[10]' = levels(team_list)[10],
     'alpha[11]' = levels(team list)[11],
     'alpha[12]' = levels(team_list)[12],
     'alpha[13]' = levels(team_list)[13],
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'alpha[14]' = levels(team_list)[14],
     'alpha[15]' = levels(team list)[15],
     'alpha[16]' = levels(team_list)[16],
     'alpha[17]' = levels(team_list)[17],
     'alpha[18]' = levels(team_list)[18],
     'alpha[19]' = levels(team_list)[19],
     'alpha[20]' = levels(team list)[20],
     'alpha[21]' = levels(team_list)[21],
     'alpha[22]' = levels(team_list)[22],
     'alpha[23]' = levels(team_list)[23],
     'alpha[24]' = levels(team_list)[24],
     'alpha[25]' = levels(team list)[25],
     'alpha[26]' = levels(team_list)[26],
     'alpha[27]' = levels(team_list)[27],
     'alpha[28]' = levels(team_list)[28],
     'alpha[29]' = levels(team_list)[29],
     'alpha[30]' = levels(team_list)[30]),
  limits = c(temp_vec)
 )+
 ggtitle('MLB teams random effects')+
 theme(plot.title = element_text(hjust = 0.5))
era.xera = read.csv('era_vs_expected.csv')
era.xera = era.xera[order(era.xera$diff),]
era.xera$Team <- factor(era.xera$Team, levels = era.xera$Team[order(era.xera$diff)])
ggplot(data = era.xera, aes(x = Team,y=diff))+
 geom_bar(stat='identity')+
 coord flip()+
 ggtitle('ERA - xERA from FanGraphs')+
 theme(plot.title = element text(hjust = 0.5))
fip.xfip = read.csv('FIP_vs_xFIP.csv')
fip.xfip = fip.xfip[order(fip.xfip$diff),]
fip.xfip$Team <- factor(fip.xfip$Team, levels = fip.xfip$Team[order(fip.xfip$diff)])
ggplot(data = fip.xfip, aes(x = Team,y=diff))+
 geom bar(stat='identity')+
 coord flip()+
 ggtitle('FIP- - xFIP- from FanGraphs')+
 theme(plot.title = element_text(hjust = 0.5))
# Boxplot of posteriors for beta
boxplot(mcmcChain[,31:38], main = "Posterior samples of beta",
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names=c("Intercept",
         "HR9",
         "BABIP",
         "LOB",
         "WAR",
         "KBB",
         "WHIP",
         "WIN"))
abline(h = 0, lty = 2, col="red")
# 50% (thin line) and 95% (thick line) credible interval "caterpillar" plots
# dot is the posterior median
MCMCplot(codaSamples, params = "beta",
     main = "Posterior CIs for beta")
MCMCplot(codaSamples, params = c("sig2", 'sig2.alpha'),
     main = "Posterior CIs for sigmas")
# Posterior for intraclass correlation
plot(codaSamples[,39])
median(mcmcChain[,39])
mean(mcmcChain[,3])
mean(mcmcChain[,9])
mean(mcmcChain[,35])
```