Maxime Maltais Regression Analysis – Spring 2009 Student Project August 25, 2011

Let's help Tiger

Introduction

For the past 12 years or so, Tiger Woods was to be the number one golfer on the PGA tour. Right now, he seems to really struggle with his golf game. By using a regression model on 2010 PGA tour players statistics, I will to try to find out what are the most important variables that explain the player's ranking (Fedex Cup) on tour. I will then give Tiger some recommendations on what he needs to improve to be the number one golfer again.

All the calculations and analysis were performed using R. Programming code is incorporated in the report. The Excel file joined to this report includes all the data used for the analysis.

Data

<u>Source</u>

All the data used for my regression analysis has been extract from the PGA tour website (<u>www.pgatour.com</u>) for years 2009 and 2010. There are thousand of statistics available on this website but here is a summary of the data I choose to import based on my intuition of what could be significant variables in trying to better understand a golfer's ranking. Year 2009 data will only be use to test the consistency of the model at the end of the process.

Dependant variable

The dependant variable (Y) that I will try to explain is the 2010 Fedex Cup ranking. During the regular season, players accumulate point based on their result on each event. Larger events (Majors) give more points.

Independent Variables Description

Variable	Description
Scoring average	The weighted scoring average which takes the stroke average of the field into account. It is computed by adding a player's total strokes to an adjustment and dividing by the total rounds played. The adjustment is computed by determining the stroke average of the field for each round played. This average is subtracted from par to create an adjustment for each round. A player accumulates these adjustments for each round played.
Nb of events	Number of official events played
Driving distance	The average number of yards per measured drive. These drives are measured on two holes per round. Care is taken to select two holes which face in opposite directions to counteract the effect of wind. Drives are measured to the point at which they come to rest regardless of whether they are in the fairway or not.
Driving accuracy	The percentage of time a tee shot comes to rest in the fairway (regardless of club).
Greens in regulation (GiR)	The percent of time a player was able to hit the green in regulation (greens hit in regulation/holes played). Note: A green is considered hit in regulation if any portion of the ball is touching the putting surface after the GIR stroke has been taken.
Scrambling	The percent of time a player misses the green in regulation, but still makes par or better.
Putt Gained	The number of putts a player takes from a specific distance is measured against a statistical baseline to determine the player's strokes gained or lost on a hole. The sum of the values for all holes played in a round minus the field average strokes gained/lost for the round is the player's Strokes gained/lost for that round. The sum of strokes gained for each round are divided by total rounds played.
Putting average	The average number of putts per green in regulation. By using greens hit in regulation, it eliminate the effects of chipping close and one-putting in the computation.
Putting total	Total Putting is computed using 6 putting stats Putting from 3-5', Putting from 5- 10', Putting from 10-15', Putting from 15-20', Putting from 20-25' and Three Putt Avoidance from > 25'. Each statistic is given a numerical weighting based on the frequency of putts attempted from each distance. The players rank in each of the statistics used is multiplied by the corresponding weigh factor, totalled, and divided by the number of statistics used to produce the Total Putting Value.
Sand save	The percent of time a player was able to get 'up and down' once in a greenside sand bunker (regardless of score). Note: 'Up and down' indicates it took the player 2 shots or less to put the ball in the hole from that point.
Final round performance	The percent of time a player's finish position improves or remains unchanged in the final round.

Data summary



Multicollinearity

If two or more predictor variables in a multiple regression model are highly correlated, the coefficient estimates may change erratically in response to small changes in the model or the data. Let see the correlation matrix of our variables.

	FedEx_rank	Scoring_Avg	Nb Event	Driving_Dist	Driving_Acc	GiR	Scrambling	Putt_Gained	Putting_Avg	Putting_total	Sand Save	Final_Rnd
FedEx_rank	1.00000000	0.8308450	-0.065898592	-0.10078798	-0.10400437	-0.17757213	-0.527327769	-0.41102897	0.53817007	0.49549196	-0.40280039	-0.44426144
Scorin	0.83084498	1.0000000	0.078263401	-0.15084838	-0.16858324	-0.38233200	-0.692479564	-0.46341308	0.51223966	0.47842103	-0.46653422	-0.47150163
Nb_Event	-0.06589859	0.0782634	1.000000000	-0.12158768	0.04707410	0.08832395	-0.006505892	0.03610452	-0.09168549	-0.02103184	0.05748463	-0.01051546
Driving_Dist	-0.10078798	-0.1508484	-0.121587681	1.00000000	-0.58487339	0.26281460	-0.232897205	-0.18096800	0.12417383	0.19118272	-0.19092288	0.09869765
Driving_Acc	-0.10400437	-0.1685832	0.047074101	-0.58487339	1.00000000	0.30407068	0.274668348	-0.06803420	0.06766742	0.03053523	0.04789468	0.02015971
GiR	-0.17757213	-0.3823320	0.088323950	0.26281460	0.30407068	1.00000000	0.087047334	-0.27684016	0.28073183	0.27472018	-0.09297680	0.12225906
Scrambling	-0.52732777	-0.6924796	-0.006505892	-0.23289720	0.27466835	0.08704733	1.000000000	0.51730034	-0.34182831	-0.51202395	0.58266164	0.32847076
Putt_Gained	-0.41102897	-0.4634131	0.036104517	-0.18096800	-0.06803420	-0.27684016	0.517300344	1.00000000	-0.76800501	-0.93147756	0.45493641	0.27616582
Putting_Avg	0.53817007	0.5122397	-0.091685488	0.12417383	0.06766742	0.28073183	-0.341828312	-0.76800501	1.00000000	0.77041108	-0.42673490	-0.25181920
Putting_total	0.49549196	0.4784210	-0.021031836	0.19118272	0.03053523	0.27472018	-0.512023949	-0.93147756	0.77041108	1.00000000	-0.46494558	-0.28228472
Sand Save	-0.40280039	-0.4665342	0.057484625	-0.19092288	0.04789468	-0.09297680	0.582661643	0.45493641	-0.42673490	-0.46494558	1.00000000	0.26485693
Final Rnd	-0.44426144	-0.4715016	-0.010515465	0.09869765	0.02015971	0.12225906	0.328470760	0.27616582	-0.25181920	-0.28228472	0.26485693	1.00000000
>												



Based on the correlation matrix and 4 graphs above:

- I will not use sand save since it is highly correlated with scrambling and less with the Fedex ranking. Sand save is a part of the scrambling statistic. Its signal will be capture with Scrambling.
- I will use only Putting_total since all putting statistic are very correlated and this variable include the more information on putting by its definition.
- Even if Driving_Dist and Driving_Acc are correlated, I will kept them both because my intuition makes me believe that they can provide a different signal.

Also, we cannot really say to Tiger "Improve your scoring average", it is not very specific, he will ask us how and we will have no answer for him. Therefore we will not include this variable to explain the FedEx ranking even if they are highly correlated.

Regression model

I will use a Multiple Linear Regression model of the form

$$y = X\beta + \varepsilon,$$

Where,

$$y = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix}, \quad X = \begin{pmatrix} x'_1 \\ x'_2 \\ \vdots \\ x'_n \end{pmatrix} = \begin{pmatrix} x_{11} & \cdots & x_{1p} \\ x_{21} & \cdots & x_{2p} \\ \vdots & \ddots & \vdots \\ x_{n1} & \cdots & x_{np} \end{pmatrix}, \quad \beta = \begin{pmatrix} \beta_1 \\ \vdots \\ \beta_p \end{pmatrix}, \quad \varepsilon = \begin{pmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \vdots \\ \varepsilon_n \end{pmatrix}.$$

With the assumption that:

- 1. Residuals are normally distributed, $\mathcal{E} \sim N(\mu=0,\sigma^2)$
- 2. The variance of the error is constant across observations (homoscedasticity)
- 3. Residuals are independent and not correlated $COV(\varepsilon_i, \varepsilon_j) \neq 0 \forall i, j$
- 4. The predictors are linearly independent (multicollinearity).

Let's fit a first linear model that includes all the dependant variables to see if it seems to be globally adequate in our case.

```
LMO=lm(FedEx rank~Driving Acc + Driving Dist + Final Rnd + GiR + Nb Event + Putting total + Scrambling)
 > summary(LMO)
 Call:
lm(formula = FedEx_rank ~ Driving_Acc + Driving_Dist + Final_Rnd +
      GiR + Nb Event + Putting_total + Scrambling)
 Residuals:
 Min 1Q Median 3Q Max
-123.920 -35.115 4.875 32.309 98.354
                                                                 Max
Coefficients:
                         Estimate Std. Error t value Pr(>|t|)

        (Intercept)
        1351.75866
        192.07849
        7.038
        3.75e-11
        ***

        Driving Acc
        -2.31205
        0.97021
        -2.383
        0.018189
        *

        Driving_Dist
        -2.39140
        0.60655
        -3.943
        0.000114
        ***

Final_Rnd -0.75985 0.21950 -3.462 0.000667 ***

        GiR
        -1.96215
        1.64130
        -1.195
        0.233434

        Nb_Event
        -1.36782
        0.86947
        -1.573
        0.117398

        Putting_total
        0.29934
        0.05248
        5.704
        4.60e-08
        ***

                        -4.70740 1.13223 -4.158 4.92e-05 ***
Scrambling
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 ` ' 1
Residual standard error: 44.13 on 184 degrees of freedom
Multiple R-squared: 0.4994, Adjusted R-squared: 0.4804
F-statistic: 26.23 on 7 and 184 DF, p-value: < 2.2e-16
```

We see that R² is low, this shows us that the goodness of fit is not good, maybe a linear model is not adequate on the FedEx ranking or that our independent variables are not really good indicators of the ranking. Since we saw that the FedEx ranking is highly correlated with the Scoring average, let's see if a linear model on this variable would be better.

```
LMO=lm(Scoring_Avg~Driving_Acc + Driving_Dist + Final_Rnd + GiR + Nb_Event + Putting_total + Scrambling)
> summary(LM0)
Call:
lm(formula = Scoring_Avg ~ Driving_Acc + Driving_Dist + Final_Rnd +
    GiR + Nb Event + Putting total + Scrambling)
Residuals:
              1Q Median
                                 30
    Min
                                          Max
-1.05196 -0.21316 0.02799 0.23154 0.93914
Coefficients:
               Estimate Std. Error t value Pr(>|t|)
(Intercept) 89.0382728 1.4997342 59.369 < 2e-16 ***
Driving_Acc -0.0174621 0.0075753 -2.305 0.022275 *
Driving_Dist -0.0247576 0.0047359 -5.228 4.63e-07 ***
Final_Rnd -0.0063257 0.0017139 -3.691 0.000294 ***
Gir -0.0786524 0.0128151 -6.137 5.03e-09 ***
Nb_Event 0.0139235 0.0067888 2.051 0.041687 *
Putting total 0.0029228 0.0004097 7.133 2.18e-11 ***
Scrambling -0.0889017 0.0088403 -10.056 < 2e-16 ***
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 `' 1
Residual standard error: 0.3445 on 184 degrees of freedom
Multiple R-squared: 0.752, Adjusted R-squared: 0.7426
F-statistic: 79.71 on 7 and 184 DF, p-value: < 2.2e-16
```

The adjusted R² is much better and the regression is globally significant, we can now conclude that a multiple linear regression on the Scoring average would be a better response variable then the FedEx Cup ranking.

Before continuing with the Scoring average as our response variable, let's make sure that we will be able to help Tiger with our better understanding of this statistic.

```
LM=lm (SedEx_rank ~ Scoring_Avg)
 summary(LM)
Call:
lm(formula = FedEx rank ~ Scoring Avg)
Residuals:
   Min
             1Q Median
                              3Q
                                     Max
-86.302 -21.844
                  0.514
                         21.024
                                  95.151
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) -5216.915
                          258.435
                                   -20.19
                                            <2e-16
Scoring Avg
               74.898
                            3.639
                                    20.58
                                            <2e-16 ***
Signif. codes:
                0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 ` ' 1
```

Residual standard error: 34.16 on 190 degrees of freedom Multiple R-squared: 0.6903, Adjusted R-squared: 0.6887 F-statistic: 423.5 on 1 and 190 DF, p-value: < 2.2e-16



The R^2 is high and the graph clearly indicates a linear relation.

Let's now try to find a model.

Model Selection

Approaches to find the best model:

- 1. Forward selection, starting with no variables in the model, trying out the variables one by one and including them if they are 'statistically significant' (using p-value, $\alpha = 5\%$).
 - using function add1() in R
- 2. Backward selection, starting with all candidate variables and testing them one by one for statistical significance, deleting any that are not significant (using p-value, $\alpha = 5\%$).
 - using function drop1() in R
- 3. Combination of the above, testing at each stage for variables to be included or excluded (using AIC as criteria). [*Chosen Approach*]
 - using function step() in R

Resulting model using Stepwise approach is presented below. Detailed results (steps) from R are presented in appendix.

```
> summary(LM)
Call:
lm(formula = Scoring Avg ~ Scrambling + GiR + Putting total +
   Driving Dist + Final Rnd + Driving Acc + Nb Event)
Residuals:
    Min 1Q Median 3Q Max
-1.05196 -0.21316 0.02799 0.23154 0.93914
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 89.0382728 1.4997342 59.369 < 2e-16 ***
Scrambling -0.0889017 0.0088403 -10.056 < 2e-16 ***
GiR
            -0.0786524 0.0128151 -6.137 5.03e-09 ***
Putting total 0.0029228 0.0004097 7.133 2.18e-11 ***
Driving Dist -0.0247576 0.0047359 -5.228 4.63e-07 ***
           -0.0063257 0.0017139 -3.691 0.000294 ***
Final Rnd
Driving Acc -0.0174621 0.0075753 -2.305 0.022275 *
Nb Event 0.0139235 0.0067888 2.051 0.041687 *
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 ` ' 1
Residual standard error: 0.3445 on 184 degrees of freedom
Multiple R-squared: 0.752, Adjusted R-squared: 0.7426
F-statistic: 79.71 on 7 and 184 DF, p-value: < 2.2e-16
>
```

Let's validate that model.

Final Assessment of the model

To assess if the model is adequate, I will verify that my initial assumptions hold:

A. I will look at the QQ-Plot to see the normality of the residuals

[assumption # 1: $\mathcal{E} \sim N(\mu=0,\sigma^2)$]

- B. I will look at the residual graph to assess that the standard deviations of the error terms are constant and do not depend on the *x*-value and that they are uncorrelated [assumption # 2: VAR(ε_i) = σ² ∀ i] [assumption # 3: COV(ε_i, ε_j) ≠0 ∀ i,j]
- C. I will look at the Shapiro-Wilk test to see if residuals could be normally distributed.
- D. I will look at the variance inflation factor (VIF) for multicollinearity (assumption #4)



A QQ plot of the residuals shows slight normality, although there appears to be a slight deviation from normality in the tails.

Residuals vs Fitted



A plot of the residuals versus the fitted values show that the residuals appear uncorrelated and seem to have constant variance.

Shapiro-Wilk

```
> shapiro.test(residuals(LM))
            Shapiro-Wilk normality test
data: residuals(LM)
W = 0.9904, p-value = 0.2295
```

Ho: The residuals are normally distributed Ha: The residuals are not normally distributed

A Shapiro-Wilk normality test produces a p-value of .2295, which leads me to fail to reject the null hypothesis that the residuals are normally distributed.

Variance inflation Factor

> vif(LM)
 Scrambling GiR Putting_total Driving_Dist Final_Rnd Driving_Acc Nb_Event
 1.668759 1.816983 1.670568 2.436075 1.211589 2.410971 1.054018

Usually, VIF of 5 or 10 and above indicates a multicollinearity problem, our model is ok.

Consistency

Finally, if we would have used 2009 data, the following result would be obtain.

```
> summary(LM)
Call:
lm(formula = Scoring Avg ~ Scrambling + GiR + Putting total +
   Driving Dist + Final Rnd + Driving Acc + Nb Event)
Residuals:
   Min 1Q Median 3Q
                                     Max
-0.84329 -0.29560 -0.02394 0.30295 0.90368
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 90.4174647 1.7148896 52.725 < 2e-16 ***
Scrambling -0.0664365 0.0104499 -6.358 1.72e-09 ***
           -0.0919089 0.0178589 -5.146 7.08e-07 ***
GiR
Putting_total 0.0036252 0.0004921 7.367 6.63e-12 ***
Driving Dist -0.0301387 0.0058763 -5.129 7.68e-07 ***
Final Rnd -0.0097403 0.0019435 -5.012 1.31e-06 ***
Driving Acc -0.0274372 0.0101061 -2.715 0.00729 **
Nb_Event 0.0201346 0.0078217 2.574 0.01088 *
____
Signif. codes: 0 `***' 0.001 `**' 0.01 `*' 0.05 `.' 0.1 `' 1
Residual standard error: 0.3998 on 175 degrees of freedom
Multiple R-squared: 0.6955, Adjusted R-squared: 0.6833
F-statistic: 57.1 on 7 and 175 DF, p-value: < 2.2e-16
```

We can see that the consistency of our model is fine.

Final recommendations to Tiger

So finally, for Tiger to be numero uno again, we can conclude that he should concentrate on his short game, scrambling and putting. Isn't it a surprising conclusion?

You're welcome Tiger, call me any time.

Appendix

```
> LM=step(]m(Scoring_Avg ~ 1),Scoring_Avg ~ Nb_Event + Driving_Dist + Driving_Acc
+GiR+Scrambling+ Putting_total+ Final_Rnd ,direction="both")
Start: AIC=-147.61
Scoring_Avg ~ 1
                      Df Sum of Sq RSS AIC

1 42.238 45.845 -270.99

1 20.161 67.922 -195.51
+ Scrampling
 + Putting_total
                              19.582 68.501 -193.88
12.876 75.207 -175.95
2.503 85.580 -151.15
 + Final Rnd
                        1
 + GIR
                        ΞĒ.
 + Driving_Acc
                        1
 + Driving_Dist 1
                              2.004 86.079 -150.03
                             88.083 -147.61
0.540 87.543 -146.79
 COOPPA
                       E.
+ Nb_Event
Step: AIC=-270.99
Scoring_Avg ~ Scrambling
                      of sum of sq
                                            22.9
                                                       ALC
                                9.206 30 639 -312.02
9.073 36 571 -311.33
5.880 39.964 -295.35
1.831 44.013 -276.82
+ GIR
                        1
+ Driving_Dist
                        1
 + Final_Rod
                        1
 + Putting_total
                       1.
 + Nb Event
                       1
                              0.479 45.366 -271.01
                                        45.845 -270.99
 CROBEN
+ Driving_Acc 1
- Scrambling 1
                              0.045 45.800 -269.18
                              42.238 88.083 -147.61
Step: AIC=-312.02
Scoring_Avg ~ Scrambling + GiR
                      of sum of sq
                                            RSS
                                                       ALC
                           7.176 29.463 -351.88
+ Putting_total 1
                                4.940 31.699 -337.83
4.552 32.087 -335.49
+ Driving Dist
                        1
+ Final_Rnd
                        1.
                               1.319 35.320 -317.07
0.935 35.704 -314.99
 + Driving_Acc
                        1
 + Nb Event
                        1
                                        36.639 -312.02
<none>.
                              9.206 45.845 -270.99
                        1
 - GIR
 - Scrambling
                       1
                              38.568 75.207 -175.95
 Step: AIC=-351.88
Scoring_Avg ~ Scrambling + GiR + Putting_total
+ Driving_Dist Df Sum of Sg RSS AIC
+ Driving_Dist 1 4.6405 24.823 -382.78
+ Final_Rnd 1 2.7175 26.746 -368.46
+ Nb_Event 1 1.3182 28.145 -358.67
+ Driving_Acc 1 0.7356 28.727 -354.73
                                        29.463 -351.88
 COORS-
                            7.1761 36.639 -312.02
13.3112 42.774 -282.30
 - Putting_total 1
 - scrambling
                        1
 - GiR
                        1
                           14.5504 44.013 -276.82
 Step: AIC=-382.78
Scoring_Avg ~ Scrambling + GiR + Putting_total + Driving_Dist
                      Df Sum of Sg RSS AIC
1 1.7029 23.120 - 394.43
+ Final Rnd
                              0.8628 23.960 -387.57
0.6545 24.168 -385.91
+ Driving Acc
                        1
 + Nb_Event
                       1
                                        24.823 -382.78
 enone».
 - priving pist 1
                              4.6405 29.463 -351.88
                                                     Page 1
```

6.8764 31.699 -337.83 9.3287 34.151 -323.53 - Putting_total 1 NGIR 1 Srambling 16.4376 41.260 -287.22 1 Step: AIC=-394.43 Scoring_Avg ~ Scrambling + GiR + Putting_total + Driving_Dist + Final_Rnd Df Sum of Sq RSS AIC 1 0.7771 22.343 -398.99 + Driving_Acc + Nb_Event 1 0.6456 22.474 -397.87 23.120 -394.43 knones Final Rnd 1 1.7029 24.823 -382.78 3.6259 26.746 -368.46 - Driving Dist 1 5.4043 28.524 -356.10 - Putting_total 1 8.3209 31.441 -337.40 13.6165 36.736 -307.52 1 - GiR scrambling 1 Step: AIC=-398.99 Scoring_Avg ~ Scrambling + GiR + Putting_total + Driving_Dist + Final_Rnd + Driving Acc of sum of sq 223 ALC 1 0.4994 21.843 -401.33 + Nb Event 22.343 -398.99 <none> 0.7771 23.120 -394.43 1.6172 23.960 -387.57 3.9018 26.244 -370.09 - Driving Acc 1 - Final Rod 1 - Driving_Dist 1 4.0731 26.416 -368.84 - GiR 1 - Putting_total - Scrambling 5.8669 28.210 -356.22 12.3918 34.734 -316.27 1 1 Step: AIC=-401.33 Scoring_Avg ~ Scrambling + GiR + Putting_total + Driving_Dist + Final_Rnd + Driving_Acc + Nb_Event of sum of sq RSS ALC: 21.843 -401.33 COOD Pty 0.4994 22.343 -398.99 Nb_Event 1 - Driving Acc 0.6308 22.474 -397.87 1.6172 23.460 -389.62 1 - Final Rnd 1 3.2443 25.088 -376.74 4.4717 26.315 -367.57 6.0404 27.884 -356.46 12.0055 33.849 -319.23 - Driving_Dist 1 - Sig 1 - Putting total 1 - scrambling 1 > Summary(LM) call: Im(formula = Scoring_Avg ~ Scrambling + GiR + Putting_total + Driving_Dist + Final_Rnd + Driving_Acc + Nb_Event) Residuals: 10 Median Mini MRX -1.05196 -0.21316 0.02799 0.23154 0.93914 Coefficients: Estimate Std. Error t value Pr(>|t|) 89.0382728 1.4997342 59.369 < 2e-16 *** (Intercept) 0.0088403 -10.056 < Ze-16 *** Scrambling -0.08890170.0128151 -6.137 5.03e-09 *** -0.0786524 GIR 7.133 2.18e-11 *** -5.228 4.63e-07 *** 0.0004097 Putting_total 0.0029228 priving_Dist -0.0247576 0.0047359 -0.0247576 0.0047359 -0.0063257 0.0017139 -3,691 0,000294 *** Final Rnd

Page 2

Driving_Acc -0.0174621 0.0075753 -2.305 0.022275 * Nb_Event 0.0139235 0.0067888 2.051 0.041687 * Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.3445 on 184 degrees of freedom Multiple R-squared: 0.752, Adjusted R-squared: 0.7426 F-statistic: 79.71 on 7 and 184 DF, p-value: < 2.2e-16

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