

Package ‘mvglmmRank’

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Title Multivariate Generalized Linear Mixed Models for Ranking Sports Teams

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Description Maximum likelihood estimates are obtained via an EM algorithm with either a first-order or a fully exponential Laplace approximation as documented by Broatch and Karl (2018) <[doi:10.48550/arXiv.1710.05284](https://doi.org/10.48550/arXiv.1710.05284)>, Karl, Yang, and Lohr (2014) <[doi:10.1016/j.csda.2013.11.019](https://doi.org/10.1016/j.csda.2013.11.019)>, and by Karl (2012) <[doi:10.1515/1559-0410.1471](https://doi.org/10.1515/1559-0410.1471)>. Karl and Zimmerman <[doi:10.1016/j.jspi.2020.06.004](https://doi.org/10.1016/j.jspi.2020.06.004)> use this package to illustrate how the home field effect estimator from a mixed model can be biased under nonrandom scheduling.

ByteCompile yes

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Author Andrew T. Karl [cre, aut] (ORCID:
<<https://orcid.org/0000-0002-5933-8706>>),
Jennifer Broatch [aut]

Maintainer Andrew T. Karl <akar1@asu.edu>

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mvglmmRank-package	<i>Multivariate Generalized Linear Mixed Models for Ranking Sports Teams</i>
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Description

Maximum likelihood estimates are obtained via an EM algorithm with either a first-order or a fully exponential Laplace approximation as documented by Broatch and Karl (2018), Karl, Yang, and Lohr (2014), and by Karl (2012). Karl and Zimmerman use this package to illustrate how the home field effect estimator from a mixed model can be biased under nonrandom scheduling.

Details

Package: mvglmmRank
 Type: Package
 Version: 1.2-4
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 License: GPL-2

See the help pages for mvglmmRank and game.pred

Author(s)

Andrew T. Karl and Jennifer Broatch

Maintainer: Andrew T. Karl <akarl@asu.edu>

References

Broatch, J.E. and Karl, A.T. (2018). Multivariate Generalized Linear Mixed Models for Joint Estimation of Sporting Outcomes. *Italian Journal of Applied Statistics*. Vol.30, No.2, 189-211. Also available from <https://arxiv.org/abs/1710.05284>.

Karl, A.T., Zimmerman, D.L. (2021). A Diagnostic for Bias in Linear Mixed Model Estimators Induced by Dependence Between the Random Effects and the Corresponding Model Matrix. *Journal of Statistical Planning and Inference*, 211, 107-118. <https://doi.org/10.1016/j.jspi.2020.06.004>.

Karl, A.T., Yang, Y. and Lohr, S. (2013). Efficient Maximum Likelihood Estimation of Multiple Membership Linear Mixed Models, with an Application to Educational Value-Added Assessments. *Computational Statistics and Data Analysis*, 59, 13-27.

Karl, A., Yang, Y. and Lohr, S. (2014) Computation of Maximum Likelihood Estimates for Multiresponse Generalized Linear Mixed Models with Non-nested, Correlated Random Effects *Computational Statistics & Data Analysis* **73**, 146–162.

Karl, A.T. (2012). The Sensitivity of College Football Rankings to Several Modeling Choices, *Journal of Quantitative Analysis in Sports*, Volume 8, Issue 3, DOI 10.1515/1559-0410.1471

Examples

```
data(nfl2012)
mvglmmRank(nfl2012,method="PB0",first.order=TRUE,verbose=TRUE,max.iter.EM=1)

result <- mvglmmRank(nfl2012,method="PB0",first.order=TRUE,verbose=TRUE)
print(result)
game.pred(result,home="Denver Broncos",away="Green Bay Packers")
```

binary_cre

Internal function for binary model.

Description

An internal function.

Usage

```
binary_cre(Z_mat = Z_mat, first.order = first.order,
           home.field, control = control)
```

Arguments

Z_mat	data frame.
first.order	logical
home.field	logical
control	list

`f2008`*2008 FBS College Football Regular Season Data*

Description

2008 FBS College Football Regular Season Data

Usage

```
data(f2008)
```

Format

A data frame with 772 observations on the following 9 variables.

`home` a factor

`Game.Date` a POSIXlt date variable

`away` a factor

`home.response` a numeric vector

`home.score` a numeric vector

`away.response` a numeric vector

`away.score` a numeric vector

`neutral.site` a numeric vector

`partition` a numeric vector

Source

<http://web1.ncaa.org/mfb/download.jsp?year=2008&div=IA>

Examples

```
data(f2008)
## maybe str(f2008) ; plot(f2008) ...
```

f2009

2009 FBS College Football Regular Season Data

Description

2009 FBS College Football Regular Season Data

Usage

```
data(f2009)
```

Format

A data frame with 772 observations on the following 7 variables.

home a factor

Game.Date a POSIXlt date variable

away a factor

home.response a numeric vector

home.score a numeric vector

away.response a numeric vector

away.score a numeric vector

neutral.site a numeric vector

partition a numeric vector

Source

<http://web1.ncaa.org/mfb/download.jsp?year=2009&div=IA>

Examples

```
data(f2009)
## maybe str(f2009) ; plot(f2009) ...
```

`f2010`*2010 FBS College Football Regular Season Data*

Description

2010 FBS College Football Regular Season Data

Usage

```
data(f2010)
```

Format

A data frame with 770 observations on the following 9 variables.

`home` a factor

`Game.Date` a POSIXlt

`away` a factor

`home.response` a numeric vector

`home.score` a numeric vector

`away.response` a numeric vector

`away.score` a numeric vector

`neutral.site` a numeric vector

`partition` a numeric vector

Source

<http://web1.ncaa.org/mfb/download.jsp?year=2010&div=IA>

Examples

```
data(f2010)
## maybe str(f2010) ; plot(f2010) ...
```

f2011

2011 FBS College Football Regular Season Data

Description

2011 FBS College Football Regular Season Data

Usage

```
data(f2011)
```

Format

A data frame with 781 observations on the following 9 variables.

home a factor

Game.Date a POSIXlt

away a factor

home.response a numeric vector

home.score a numeric vector

away.response a numeric vector

away.score a numeric vector

neutral.site a numeric vector

partition a numeric vector

Source

<http://web1.ncaa.org/mfb/download.jsp?year=2011&div=IA>

Examples

```
data(f2011)
## maybe str(f2011) ; plot(f2011) ...
```

f2012

2012 FBS College Football Regular Season Data

Description

2012 FBS College Football Regular Season Data

Usage

```
data(f2012)
```

Format

A data frame with 809 observations on the following 9 variables.

home a factor

Game.Date a POSIXlt

away a factor

home.response a numeric vector

home.score a numeric vector

away.response a numeric vector

away.score a numeric vector

neutral.site a numeric vector

partition a numeric vector

Source

<http://web1.ncaa.org/mfb/download.jsp?year=2012&div=IA>

Examples

```
data(f2012)
## maybe str(f2012) ; plot(f2012) ...
```

game.pred	<i>Predict outcomes of games.</i>
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Description

After fitting a model with `mvglmmRank`, `game.pred` uses that model to predict outcomes of future matchups.

Usage

```
game.pred(res, home, away, neutral.site = FALSE)
```

Arguments

<code>res</code>	an object of class <code>mvglmmRank</code>
<code>home</code>	a character string for the home team (use quotation marks!)
<code>away</code>	a character string for the away team (use quotation marks!)
<code>neutral.site</code>	logical. If TRUE, uses the neutral site mean score, assuming some of the games in the training data occurred at neutral sites.

Value

Prints predicted scores and/or predicted probability of a home team win, depending on the type of model specified by `res`.

Author(s)

Andrew T. Karl and Jennifer Broatch

References

- Karl, A.T., Broatch, J. (2014). `mvglmmRank`: An R Package Providing Multivariate Generalized Linear Mixed Models for Evaluating Sporting Teams. *Submitted*.
- Karl, A.T., Yang, Y. and Lohr, S. (2013). Efficient Maximum Likelihood Estimation of Multiple Membership Linear Mixed Models, with an Application to Educational Value-Added Assessments. *Computational Statistics and Data Analysis*, 59, 13-27.
- Karl, A., Yang, Y. and Lohr, S. (2014) Computation of Maximum Likelihood Estimates for Multiresponse Generalized Linear Mixed Models with Non-nested, Correlated Random Effects *Computational Statistics & Data Analysis* **73**, 146–162.
- Karl, A.T. (2012). The Sensitivity of College Football Rankings to Several Modeling Choices, *Journal of Quantitative Analysis in Sports*, Volume 8, Issue 3, DOI 10.1515/1559-0410.1471

Examples

```
data(nfl2012)
mvglmmRank(nfl2012,method="PB0",first.order=TRUE,verbose=TRUE,max.iter.EM=1)

result <- mvglmmRank(nfl2012,method="PB0",first.order=TRUE,verbose=TRUE)
print(result)
game.pred(result,home="Denver Broncos",away="Green Bay Packers")
```

mvglmmRank

mvglmmRank

Description

This function fits a (multivariate) generalized linear mixed model to team scores and/or win/loss indicators.

Usage

```
mvglmmRank(game.data, method = "PB0", first.order = FALSE,
home.field = TRUE, max.iter.EM = 1000, tol1 = 1e-04,
tol2 = 1e-04, tolFE = 0, tol.n = 1e-07, verbose = TRUE, OT.flag = FALSE,
Hessian = FALSE, REML.N=TRUE)
```

Arguments

game.data	a data frame that contains a column "home" of team names, a column "away" of team names, a column "home.response" containing the scores (or other response) of the "home" teams, a column "away.response" containing the scores (or other response) of the "away" teams, (optionally) a column "binary.response" that contains a column of binary responses (0's and 1's), and (optionally) a column "neutral.site" which takes the value 1 for neutral site games and 0 otherwise. NOTE: If game.data does not contain a "binary.response" column, then an indicator will be created for whether the home team won. NOTE: For neutral site games, randomly assign the teams as "home" or "away". As noted below, the data frame may optionally contain a column, OT, which indicates how many overtime periods were played. NOTE: the game.data\$OT column should not contain missing data. If there was no overtime, specify "none" or 0.
method	a character (remember to use quotation marks!). Choices are "N", "P0", "P1", "B", "NB", "PB0", "PB1", "NB.mov", or "N.mov". "N" indicates the scores are fit with a normal distribution with intra-game correlation between the home and away teams accounted for in an unstructured 2x2 error covariance matrix. "P" indicates the scores are fit with a Poisson distribution. "B" indicates the home win/loss indicators are fit using a binary distribution with a probit link. The presence of a "1" with a "P" indicates potential intra-game correlation is modeled with an additional game-level random effect. A "0" indicates no such random effects are included. "NB.mov" fits the margin of victory of the "home"

	team (under an assumed normal distribution) jointly with the binary win/loss indicators. "N.mov" fits only the margin of victory of the "home" team (under an assumed normal distribution). See the NOTES section below for further details.
first.order	logical. TRUE requests that only a first order Laplace approximation be used, FALSE requests a fully exponential Laplace approximation. See the references.
home.field	logical. TRUE requests that separate home and away mean scores be modeled (along with a mean neutral site score, if applicable) along with a single home field effect in the binary model. FALSE requests only a single mean be calculated for the scores, and no fixed effects are fit for the binary win/loss indicators. Note that the estimator for the home field effect may be biased, depending on the scheduling structure; see the Karl and Zimmerman (2021) reference.
max.iter.EM	a number giving the maximum number of EM iterations.
tol1	refers to the maximum relative change in parameters between iterations. This is the convergence criterion for the first order Laplace approximation. The first order Laplace approximation runs until tol1 signals, at which point the fully exponential corrections for the random effects vector begin
tol2	The fully exponential iterations run until the maximum relative change in model parameters is less than tol2. N/A when first.order==TRUE.
tolFE	intermediate convergence criterion for fully exponential approximations. The algorithm runs with the fully exponential corrections only to the random effects vector until tolFE signals (maximum relative change in parameters). After this, the fully exponential corrections for both the random effects vector and the random effects covariance matrix are calculated
tol.n	convergence tolerance for EM algorithm with method="N". Convergence is declared when $(l_k - l_{k-1})/l_k < tol.n$, where l_k is the log-likelihood at iteration k .
verbose	logical. If TRUE, model information will be printed after each iteration.
OT.flag	logical. If TRUE, then there should be a continuous column OT in game.data that indicates how many overtime periods there were for each game. The information will not be used for the binary models. NOTE: the game.data\$OT column should not contain missing data. If there was no overtime, specify 0.
Hessian	logical. If TRUE, the Hessian of the model parameters is calculated via a central difference approximation.
REML.N	logical. If TRUE and if method=="N.mov" or method=="N", then REML estimation is used instead of ML.

Details

Setting first.order=TRUE will yield the first order Laplace approximation. A partial fully exponential Laplace approximation can be obtained by setting tol1 > tol2 and tolFE=0. This will apply fully exponential corrections to the vector of team ratings (the EBLUPs), but not to the covariance matrix of this vector. Karl, Yang, and Lohr (2014) show that this approach produces a large portion of the benefit of the fully exponential Laplace approximation in only a fraction of the time. Using the default tolerances of mvgImmRank leads to this behavior.

To summarize, the models (except for method="N") run with the first order Laplace approximation until the relative change between parameters is \leq tol1. If first.order=TRUE, the program stops.

Otherwise, the program continues with the Laplace approximation, applying fully exponential corrections to the random effects vector until the maximum of the relative parameter changes is \leq tolFE. At this point, the program continues using the complete fully exponential Laplace approximation (corrections to both the random effects vector and its covariance matrix) until the maximum relative parameter change is \leq tol2. If tolFE < tol2, then the program will finish without applying fully exponential corrections to the random effects covariance matrix.

method="PB1" is the least scalable, as the memory and computational requirements for this model are at least $O((\text{teams} + \text{number of games})^2)$. In the example data included with the package, the NCAA basketball data is slow with the fully exponential approximation and method="PB1".

Value

mvg1mmRank returns an object of class mvg1mmRank

An object of class mvg1mmRank is a list containing the following components:

n.ratings.offense	The vector of offensive ratings from the normal model, or NULL if the normal model was not fit.
n.ratings.defense	The vector of defensive ratings from the normal model, or NULL if the normal model was not fit.
p.ratings.offense	The vector of offensive ratings from the Poisson model, or NULL if the Poisson model was not fit.
p.ratings.defense	The vector of defensive ratings from the Poisson model, or NULL if the Poisson model was not fit.
b.offense	The vector of win-propensity ratings from the binary model, or NULL if the binary model was not fit.
n.mean	Mean scores from the normal model.
p.mean	Mean scores from the Poisson model.
b.mean	Home field effect from the binary model.
G	Single block of random effects covariance matrix.
G.cor	Correlation matrix corresponding to covariance matrix G.
R	Error covariance matrix for normal model, or NULL if normal model not used.
R.cor	Error correlation matrix for normal model, or NULL if normal model not used.
home.field	Logical indicating whether or not a home field effect was modeled.
Hessian	The Hessian of the model parameters, if requested.
parameters	A vector of fitted model parameters.
N.output	NULL, or a list if method="N" or method="N.mov". In the later cases, the list contains the random effect design matrix Z, the fixed effects design matrix X, the estimated random effects covariance matrix G, the estimated error covariance matrix R, the predicted random effects eta, the joint covariance matrix of fixed and random effects ybetas_eblup_asycov, the covariance matrix of the fixed effects only ybetas_asycov, and the standard errors of the fixed effects ybetas_stderror.

fixed.effect.model.output

NULL, or a list if method="N.mov". In the later case, the list contains information about the results of fitting the margin of victory model with fixed (instead of random) team effects: the fixed effect design matrix X, the fixed effect parameter estimates beta, logical indicating whether or not the home field effect is estimable is.mean.estimable (see Notes), the predicted margins of victory pred, the residuals resid, the fitted model variance sigma.sq, and the covariance matrix of the random effects beta.covariance. This can provide an unbiased estimate when the estimator from the mixed model is biased (Karl and Zimmerman, 2021).

The function `game.pred` may be used to predict the outcome of future games.

Author(s)

Andrew T. Karl <akar1@asu.edu>, Jennifer Broatch

References

Broatch, J.E. and Karl, A.T. (2018). Multivariate Generalized Linear Mixed Models for Joint Estimation of Sporting Outcomes. *Italian Journal of Applied Statistics*. Vol.30, No.2, 189-211. Also available from <https://arxiv.org/abs/1710.05284>.

Karl, A.T., Zimmerman, D.L. (2021). A Diagnostic for Bias in Linear Mixed Model Estimators Induced by Dependence Between the Random Effects and the Corresponding Model Matrix. *Journal of Statistical Planning and Inference*, 211, 107-118. <https://doi.org/10.1016/j.jspi.2020.06.004>.

Karl, A.T., Yang, Y. and Lohr, S. (2013). Efficient Maximum Likelihood Estimation of Multiple Membership Linear Mixed Models, with an Application to Educational Value-Added Assessments. *Computational Statistics and Data Analysis*, 59, 13-27.

Karl, A., Yang, Y. and Lohr, S. (2014) Computation of Maximum Likelihood Estimates for Multiresponse Generalized Linear Mixed Models with Non-nested, Correlated Random Effects. *Computational Statistics & Data Analysis* **73**, 146–162.

Karl, A.T. (2012). The Sensitivity of College Football Rankings to Several Modeling Choices, *Journal of Quantitative Analysis in Sports*, Volume 8, Issue 3, DOI 10.1515/1559-0410.1471

See Also

See also `game.pred`

Examples

```
data(nfl2012)
mvgImmRank(nfl2012,method="PB0",first.order=TRUE,verbose=TRUE,max.iter.EM=1)

result <- mvgImmRank(nfl2012,method="PB0",first.order=TRUE,verbose=TRUE)
print(result)
game.pred(result,home="Denver Broncos",away="Green Bay Packers")
```

`nba2013`*2013 NBA Data*

Description

2013 NBA Data

Usage`data(nba2013)`**Format**

A data frame with 1229 observations on the following 11 variables.

Date a factor

away a factor

home a factor

OT a factor

partition a numeric vector

neutral.site a numeric vector

ot.count a numeric vector

home.response a numeric vector

home.score a numeric vector

away.response a numeric vector

away.score a numeric vector

Source<http://masseyratings.com/data.php>**Examples**

```
data(nba2013)
## maybe str(nba2013) ; plot(nba2013) ...
```

NB_cre	<i>Internal Function for Normal-Binary Model</i>
--------	--

Description

Internal Function for Normal-Binary Model

Usage

```
NB_cre(Z_mat = Z_mat, first.order = first.order,  
       home.field = home.field, control = control)
```

Arguments

Z_mat	data frame
first.order	logical
home.field	logical
control	list

NB_mov	<i>Internal Function for Normal-Binary Model</i>
--------	--

Description

Internal Function for Normal-Binary Model

Usage

```
NB_mov(Z_mat = Z_mat, first.order = first.order,  
       home.field = home.field, control = control)
```

Arguments

Z_mat	data frame
first.order	logical
home.field	logical
control	list

`ncaab2012`*2012 NCAA Division I Basketball Results*

Description

2012 NCAA Division I Basketball Results

Usage

```
data(ncaab2012)
```

Format

A data frame with 5253 observations on the following 10 variables.

`date` a factor

`away` a factor

`home` a factor

`neutral.site` a numeric vector

`partition` a numeric vector

`home.win` a numeric vector

`home.response` a numeric vector

`home.score` a numeric vector

`away.response` a numeric vector

`away.score` a numeric vector

Source

<http://masseyratings.com/data.php>

Examples

```
data(ncaab2012)
## maybe str(ncaab2012) ; plot(ncaab2012) ...
```

nfl2012	<i>2012 NFL Regular Season Data</i>
---------	-------------------------------------

Description

2012 NFL Regular Season Data

Usage

```
data(nfl2012)
```

Format

A data frame with 256 observations on the following 9 variables.

Date a factor

away a factor

home a factor

neutral.site a numeric vector

home.response a numeric vector

home.score a numeric vector

away.response a numeric vector

away.score a numeric vector

partition a numeric vector

Source

<http://masseyratings.com/data.php>

Examples

```
data(nfl2012)  
## maybe str(nfl2012) ; plot(nfl2012) ...
```

normal_cre	<i>Internal Function for Normal Model</i>
------------	---

Description

Internal Function for Normal Model

Usage

```
normal_cre(Z_mat = Z_mat, first.order = first.order,  
           home.field = home.field, control = control)
```

Arguments

Z_mat	data frame
first.order	logical
home.field	logical
control	list

N_mov	<i>Internal Function for Normal MOV model</i>
-------	---

Description

Internal Function for Normal MOV model

Usage

```
N_mov(Z_mat = Z_mat, first.order = TRUE,  
      home.field = home.field, control = control)
```

Arguments

Z_mat	data frame
first.order	logical
home.field	logical
control	list

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