```
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.01921    0.01097   1.750   0.0915 .
L(y, 1)     -0.27010    0.19590  -1.379   0.1793
L(y, 2)     -0.03732    0.11204  -0.333   0.7416
L(y, 3)     -0.02120    0.11345  -0.187   0.8532
L(y, 4)     -0.01700    0.11327  -0.150   0.8818
L(x, 0)      1.21439    0.19466   6.238 1.13e-06 ***
L(x, 1)      0.56210    0.30853   1.822   0.0796 .
L(r, 1)     -0.16838    0.13785  -1.221   0.2325
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.04489 on 27 degrees of freedom
Multiple R-squared:  0.688,     Adjusted R-squared:  0.6071
F-statistic: 8.506 on 7 and 27 DF,  p-value: 1.717e-05
```