```
data(mtcars)
X <- as.matrix(mtcars[, -1])</pre>
y <- mtcars$mpg
model lm <- lm(mpg ~ ., data = mtcars)</pre>
summary(model lm)
library(glmnet)
ridge <- glmnet(X, y, alpha = 0)</pre>
lasso \leftarrow glmnet(X, y, alpha = 1)
Call:
lm(formula = mpg \sim ., data = mtcars)
Residuals:
   Min
             10 Median
                            30
                                   Max
-3.4506 -1.6044 -0.1196 1.2193 4.6271
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 12.30337 18.71788
                                 0.657
                                         0.5181
cyl
           -0.11144
                       1.04502 -0.107
                                         0.9161
disp
            0.01334
                       0.01786
                                 0.747
                                         0.4635
           -0.02148
                       0.02177 -0.987
                                         0.3350
hp
            0.78711
                       1.63537
                                 0.481
                                         0.6353
drat
           -3.71530
                       1.89441 -1.961
                                         0.0633 .
wt
                       0.73084 1.123
            0.82104
                                         0.2739
gsec
                                         0.8814
VS
            0.31776
                       2.10451
                                 0.151
            2.52023
                      2.05665 1.225
                                         0.2340
am
            0.65541
                      1.49326
                                 0.439
                                         0.6652
gear
carb
         -0.19942
                       0.82875 -0.241 0.8122
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Residual standard error: 2.65 on 21 degrees of freedom
Multiple R-squared: 0.869, Adjusted R-squared: 0.8066
F-statistic: 13.93 on 10 and 21 DF, p-value: 3.793e-07
Ładowanie wymaganego pakietu: Matrix
Loaded glmnet 4.1-8
# Normalność błędów
model <- lm(mpg ~ ., data = mtcars)</pre>
residuals <- residuals(model)</pre>
# Histogram reszt
hist(residuals, breaks = 20, main = "Histogram reszt")
```

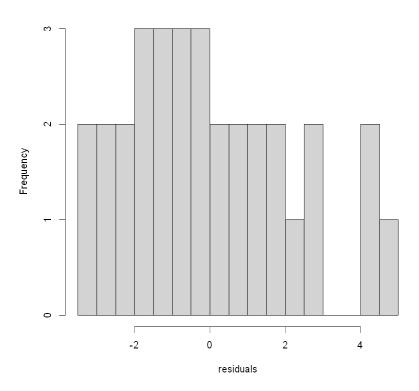
```
# Test Shapiro-Wilka
shapiro.test(residuals)
```

Shapiro-Wilk normality test

data: residuals

W = 0.95694, p-value = 0.2261

Histogram reszt



Autokorelacja reszt
library(lmtest)
dwtest(model)

Ładowanie wymaganego pakietu: zoo

Dołączanie pakietu: 'zoo'

Następujące obiekty zostały zakryte z 'package:base':

as.Date, as.Date.numeric

Durbin-Watson test

data: model

DW = 1.8609, p-value = 0.1574 alternative hypothesis: true autocorrelation is greater than 0