

```

```{r}
set.seed(33)
y=rnorm(500,10,1)
x1=rnorm(500,2,.3)
x2=rnorm(500,0,.3)
x3=rnorm(500,3,12)
x4=rnorm(500,100,3)
x5=rnorm(500,14,20)
x6=rnorm(500,30,2)
x7=rnorm(500,-5,100)
x8=rnorm(500,3,1)
x9=rnorm(500,4,1)
x10=rnorm(500,10,.1)
summary(lm(y~x1+x2+x3+x4+x5+x6+x7+x8+x9+x10))
```

```

Call:
lm(formula = y ~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9 +
x10)

Residuals:

| Min | 1Q | Median | 3Q | Max |
|---------|---------|---------|--------|--------|
| -2.8628 | -0.6736 | -0.0120 | 0.6360 | 3.6734 |

Coefficients:

| | Estimate | Std. Error | t value | Pr(> t) |
|-------------|------------|------------|---------|----------|
| (Intercept) | 12.6725850 | 5.1458085 | 2.463 | 0.0141 * |
| x1 | -0.2085451 | 0.1541998 | -1.352 | 0.1769 |
| x2 | 0.0528397 | 0.1456276 | 0.363 | 0.7169 |
| x3 | 0.0017442 | 0.0040759 | 0.428 | 0.6689 |
| x4 | -0.0198291 | 0.0161209 | -1.230 | 0.2193 |
| x5 | 0.0040108 | 0.0022295 | 1.799 | 0.0726 . |
| x6 | 0.0077256 | 0.0238615 | 0.324 | 0.7463 |
| x7 | 0.0002227 | 0.0004654 | 0.479 | 0.6325 |
| x8 | 0.0295072 | 0.0483938 | 0.610 | 0.5423 |
| x9 | 0.0476270 | 0.0457880 | 1.040 | 0.2988 |
| x10 | -0.0845812 | 0.4745397 | -0.178 | 0.8586 |

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 1.009 on 489 degrees of freedom
Multiple R-squared: 0.01512, Adjusted R-squared: -0.00502
F-statistic: 0.7508 on 10 and 489 DF, p-value: 0.6764