

```
library(cblmr)
```

```
za <- mtcars[,c(1,2,3,4,5,6)]
```

```
str(za)
```

```
## 'data.frame':    32 obs. of  6 variables:
##  $ mpg : num  21 21 22.8 21.4 18.7 18.1 14.3 24.4 22.8 19.2 ...
##  $ cyl : num  6 6 4 6 8 6 8 4 4 6 ...
##  $ disp: num  160 160 108 258 360 ...
##  $ hp : num  110 110 93 110 175 105 245 62 95 123 ...
##  $ drat: num  3.9 3.9 3.85 3.08 3.15 2.76 3.21 3.69 3.92 3.92 ...
##  $ wt : num  2.62 2.88 2.32 3.21 3.44 ...
```

```
blm_choice(za, "mpg")
```

modelReg	r.squared	adj.r.squared	AIC	BIC	PRESS	Ridge	Lasso	ElasticNet	Cp
mpg ~ cyl	0.7261800	0.7170527	169.3064	173.7036	358.6699	0.000000	0.000000	0.000000	0.000000
mpg ~ disp	0.7183433	0.7089548	170.2094	174.6066	365.8296	0.000000	0.000000	0.000000	0.000000
mpg ~ hp	0.6024373	0.5891853	181.2386	185.6358	552.1057	0.000000	0.000000	0.000000	0.000000
mpg ~ drat	0.4639952	0.4461283	190.7999	195.1971	680.8646	0.000000	0.000000	0.000000	0.000000
mpg ~ wt	0.7528328	0.7445939	166.0294	170.4266	328.0228	0.000000	0.000000	0.000000	0.000000
mpg ~ cyl + disp	0.7595658	0.7429841	167.1456	173.0086	326.4631	8.460639	8.460634	8.460639	3.000000
mpg ~ cyl + hp	0.7407084	0.7228263	169.5618	175.4248	361.7400	9.124205	9.124205	9.124205	2.624905
mpg ~ cyl + drat	0.7402482	0.7223343	169.6186	175.4815	351.8657	9.140400	9.140399	9.140400	2.570645
mpg ~ cyl + wt	0.8302274	0.8185189	156.0101	161.8730	236.0464	5.974125	5.974124	5.974125	3.000000
mpg ~ disp + hp	0.7482402	0.7308774	168.6186	174.4815	343.9581	8.859170	8.859170	8.859171	3.000000
mpg ~ disp + drat	0.7310094	0.7124583	170.7370	176.5999	359.4462	9.465503	9.465503	9.465504	2.365534
mpg ~ disp + wt	0.7809306	0.7658223	164.1678	170.0307	309.3015	7.708834	7.708828	7.708833	3.000000
mpg ~ hp + drat	0.7411716	0.7233214	169.5046	175.3676	360.8955	9.107906	9.107906	9.107907	3.000000
mpg ~ hp + wt	0.8267855	0.8148396	156.6523	162.5153	246.5063	6.095243	6.095242	6.095243	3.000000
mpg ~ drat + wt	0.7608970	0.7444071	166.9680	172.8309	332.8069	8.413793	8.413790	8.413792	1.978077
mpg ~ cyl + disp + hp	0.7678877	0.7430186	168.0184	175.3471	329.2441	8.167794	8.167792	8.167795	3.003890
mpg ~ cyl + disp + drat	0.7650941	0.7399256	168.4013	175.7300	328.9349	8.266103	8.266099	8.266103	2.658952
mpg ~ cyl + disp + wt	0.8326070	0.8146721	157.5584	164.8870	242.6426	5.890415	5.890387	5.890440	2.398045
mpg ~ cyl + hp + drat	0.7693992	0.7446920	167.8094	175.1380	339.6572	8.114608	8.114604	8.114609	4.000000
mpg ~ cyl + hp + wt	0.8431500	0.8263446	155.4766	162.8053	230.0767	5.519393	5.519391	5.519393	4.000000
mpg ~ cyl + drat + wt	0.8302283	0.8120385	158.0099	165.3386	247.5664	5.974093	5.974092	5.974096	2.000150
mpg ~ disp + hp + drat	0.7750131	0.7509073	167.0207	174.3494	321.3138	7.917062	7.917059	7.917062	4.000000
mpg ~ disp + hp + wt	0.8268361	0.8082829	158.6430	165.9717	261.3609	6.093473	6.093459	6.093468	2.008196
mpg ~ disp + drat + wt	0.7835315	0.7603385	165.7856	173.1143	325.3466	7.617311	7.617304	7.617309	2.336429
mpg ~ hp + drat + wt	0.8368791	0.8194018	156.7311	164.0598	245.8972	5.740060	5.740059	5.740060	3.732584
mpg ~ cyl + disp + hp + drat	0.7825119	0.7502914	167.9360	176.7304	327.8762	7.653193	7.653185	7.653194	3.848634
mpg ~ cyl + disp + hp + wt	0.8486348	0.8262103	156.3376	165.1320	234.8245	5.326389	5.326386	5.326390	3.978361
mpg ~ cyl + disp + drat + wt	0.8326074	0.8078085	159.5583	168.3527	255.8151	5.890399	5.890373	5.890434	1.383891
mpg ~ cyl + hp + drat + wt	0.8451439	0.8222023	157.0672	165.8616	239.9967	5.449238	5.449226	5.449237	3.347657
mpg ~ disp + hp + drat + wt	0.8376289	0.8135739	158.5837	167.3781	265.6399	5.713688	6.827722	5.713711	2.803104
mpg ~ cyl + disp + hp + drat + wt	0.8513152	0.8227219	157.7659	168.0260	247.4323	5.232081	5.232066	5.232085	3.427820