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# Import necessary libraries
import numpy as np
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LinearRegression
from sklearn.metrics import mean_squared_error, r2_score

# Generate some example data
np.random.seed(42)
X = np.random.rand(100, 2) # Two independent variables
y = 2 * X[:, 0] + 3 * X[:, 1] + 1 + 0.1 * np.random.randn(100) # Linear relationship with noise

# Create a DataFrame for better handling of data
data = pd.DataFrame(data=np.column_stack((X, y)), columns=['X1', 'X2', 'y'])

# Split the data into training and testing sets
X_train, X_test, y_train, y_test = train_test_split(data[['X1', 'X2']], data['y'], test_size=0.2, random_state=42)

# Create and train the linear regression model
model = LinearRegression()
model.fit(X_train, y_train)

# Make predictions on the test set
y_pred = model.predict(X_test)

# Evaluate performance
mse = mean_squared_error(y_test, y_pred)
r2 = r2_score(y_test, y_pred)

# Display results
print(f'Mean Squared Error: {mse}')
print(f'R-squared: {r2}')

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➡ Mean Squared Error: 0.007144483936493809
R-squared: 0.9897532373747842

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