What about the p-value?!?

```
X Y Z
```

```
> summary(m2)
```

```
Call:
lm(formula = y ~ x + z)
```

In the biased model, both effects are significant!

```
Residuals:
```

```
Min 1Q Median 3Q Max -2.84828 -0.48711 0.02999 0.59867 1.89105
```

Coefficients:

Maybe model comparison will save us?

```
m1 : y \sim x
m1 : 3 : 576.7421
m2 : 4 : 526.9382
m1 : y \sim x + z
```

The biased model has a lower AIC!