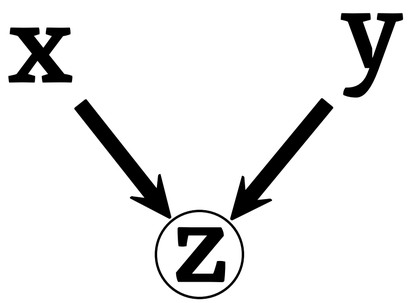
What about the p-value?!?




```
> summary(m1)

Call:
lm(formula = y ~ x)

Residuals:
     Min       1Q   Median       3Q      Max
-2.93275 -0.54273 -0.02523  0.66833  2.58615

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  0.04146    0.07168   0.578    0.564
x           -0.02308    0.07729  -0.299    0.766
```

In the biased model, both effects are significant!

Maybe model comparison will save us?

```
> AIC(m1, m2)
   df       AIC
m1  3 576.7421
m2  4 526.9382
```

$$m1 : y \sim x$$

$$m2 : y \sim x + z$$

The biased model has a lower AIC!