import numpy as np

import statsmodels.api as sm

 $\mathsf{y} = [1,2,3,4,3,4,5,4,5,5,4,5,4,5,4,5,6,5,4,5,4,3,4]$

x = [

[4,2,3,4,5,4,5,6,7,4,8,9,8,8,6,6,5,5,5,5,5,5,5], [4,1,2,3,4,5,6,7,5,8,7,8,7,8,7,8,7,7,7,7,7,6,5], [4,1,2,5,6,7,8,9,7,8,7,8,7,7,7,7,7,6,6,4,4,4]]

def reg_m(y, x):

ones = np.ones(len(x[0]))

X = sm.add_constant(np.column_stack((x[0], ones)))

for ele in x[1:]:

X = sm.add_constant(np.column_stack((ele, X)))

results = sm.OLS(y, X).fit()

return results