

# Deviance in AIC

$$\begin{aligned}\text{AIC} &= \overbrace{-2 \log L(\hat{\boldsymbol{\theta}})}^{\text{deviance}} + 2K \\ &= -2 \log[\mathbf{y} | \hat{\boldsymbol{\theta}}] + 2K \\ &= -2 \log \left[ \mathbf{y} | g(\hat{\boldsymbol{\theta}}, \mathbf{x}), \sigma^2 \right] + 2K \\ &= -2 \log \prod_{i=1}^n \left[ y_i | g(\hat{\boldsymbol{\theta}}, x_i), \sigma^2 \right] + 2K\end{aligned}$$

Note that deviance does not involve prediction. No new values of  $y$  are produced and evaluated relative to the data.