AKAIKE Information Criterion

Set of all predictor variables

$$\{X_1, X_2 \ldots \ldots X_N\}.$$

to explain Response variable Y.

we can create multiple models to explain Y based on some subset of X.

Suppose we have two candidate models
- model 1
- model 2.

The model with the Lower AIC value is the model that fits the data better.

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Remark : AIC is not a measure of how good the model is; It is just used for comparison.