AIC

"Ey-Kye-Ih-Key"
Information Criteria

Residual Sum of Squares

number of features

$$AIC = \frac{1}{n\hat{\sigma}^2}\left(RSS + 2d\hat{\sigma}^2\right)$$

sample variance

number of observations

Used to compare which model is better. For example during feature selection.

BY CHRIS ALBON