

Information Criteria

$$AIC = 2k - 2 \ln L$$

$$BIC = k \ln n - 2 \ln L$$

where:

L is the likelihood function

k is the number of parameters estimated

n is the number of sampled points

$$L(\theta) = p_{\theta}(X_1)p_{\theta}(X_2) \dots p_{\theta}(X_n)$$

for a discrete distribution with single unknown parameter θ

$$L(\theta) = f_{\theta}(X_1)f_{\theta}(X_2) \dots f_{\theta}(X_n)$$

for a continuous distribution with single unknown parameter θ

