

[Mallow's C_p]

$$C_p = p + \frac{(MSE_p - MSE_{full})(n - p)}{MSE_{full}}$$

p: the number of parameters

(Hocking Suggestions)

(for prediction use) $C_p \leq p$

(for estimation use) $C_p \leq 2p - p_{full} + 1$