

Sigma square = 1

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0	0.45	0.55
	PAL	0	1	0
	AIC	0	0	1
15	BIC	0	0.94	0.06
	PAL	0	1	0
	AIC	0	0	1
25	BIC	0	0.98	0.02
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1

Sigma square =3

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0	0.38	0.62
	PAL	0.07	0.91	0.02
	AIC	0	0.01	0.99
15	BIC	0	0.93	0.07
	PAL	0	1	0
	AIC	0	0	1
25	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	0.99	0.01
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1

Sigma square =6

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0.02	0.37	0.61
	PAL	0.45	0.48	0.07
	AIC	0	0	1
15	BIC	0	0.95	0.05
	PAL	0	1	0
	AIC	0	0	1
25	BIC	0	0.97	0.03
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	0.98	0.02
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1

Sigma square=9

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0.07	0.39	0.54
	PAL	0.69	0.27	0.04
	AIC	0	0	1
15	BIC	0	0.92	0.08
	PAL	0	0.98	0.02
	AIC	0	0	1
25	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	0.98	0.02
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1

Sigma square= 15

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0.35	0.25	0.4
	PAL	0.91	0.06	0.03
	AIC	0	0	1
15	BIC	0	0.94	0.06
	PAL	0	0.98	0.02
	AIC	0	0	1
25	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	0.99	0.01
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1

Sigma square=20

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0.37	0.2	0.43
	PAL	0.91	0.09	0
	AIC	0	0	1
15	BIC	0	0.92	0.08
	PAL	0	0.95	0.05
	AIC	0	0	1
25	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	0.98	0.02
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1

Sigma square=30

Sample Size	Method	P(underestimation)	P(correct estimation)	P(overestimation)
5	BIC	0.41	0.15	0.44
	PAL	0.95	0.04	0.01
	AIC	0	0	1
15	BIC	0.02	0.91	0.07
	PAL	0.09	0.83	0.08
	AIC	0	0	1
25	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
50	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1
100	BIC	0	1	0
	PAL	0	1	0
	AIC	0	0	1