

Average RMSE	$N = 50$	$N = 100$	$N = 500$
Valid Model	0.69	0.59	0.28
Full Model	0.44	0.40	0.34
FMSC	0.47	0.41	0.26
GMM-BIC	0.61	0.52	0.29
GMM-HQ	0.64	0.56	0.29
GMM-AIC	0.67	0.58	0.28
Downward J-test 90%	0.55	0.50	0.28
Downward J-test 95%	0.51	0.47	0.28
CC-MS-C-BIC	0.61	0.51	0.28
CC-MS-C-HQ	0.64	0.55	0.28
CC-MS-C-AIC	0.66	0.57	0.28
Worst-case RMSE	$N = 50$	$N = 100$	$N = 500$
Valid Model	0.84	1.06	0.32
Full Model	1.04	1.12	1.14
FMSC	0.81	0.74	0.33
GMM-BIC	0.99	0.99	0.47
GMM-HQ	0.97	1.03	0.39
GMM-AIC	0.95	1.04	0.35
Downward J-test 90%	0.99	0.98	0.41
Downward J-test 95%	1.01	1.00	0.46
CC-MS-C-BIC	0.86	0.99	0.47
CC-MS-C-HQ	0.87	1.03	0.39
CC-MS-C-AIC	0.87	1.04	0.35
Average Correct Rate	$N = 50$	$N = 100$	$N = 500$
FMSC	0.80	0.80	0.77
GMM-BIC	0.80	0.81	0.73
GMM-HQ	0.74	0.76	0.76
GMM-AIC	0.67	0.70	0.75
Downward J-test 90%	0.78	0.78	0.74
Downward J-test 95%	0.83	0.81	0.72
CC-MS-C-BIC	0.72	0.79	0.72
CC-MS-C-HQ	0.67	0.74	0.75
CC-MS-C-AIC	0.62	0.68	0.74