K=2, sigma free, Full sample -- AIC=28546.8, BIC=28579.9

Legend:
- Replications (n=5569)
- *Low*
- *High*
- Mixture total

N: pi=0.067, mu=0.0, sig=68.88
E: pi=0.933, mu=0.0, sig=4.36

Y-axis: Density
X-axis: Evidence index $|t|$ (absolute t-statistic)