K=4, sigma free, Full sample -- AIC=22160.9, BIC=22232.4

Legend:
- Replications (n=4899)
- N
- M_1
- M_2
- E
- Mixture total

N: pi=0.432, mu=0.0, sig=6.71
M1: pi=0.499, mu=1.55, sig=1.56
M2: pi=0.052, mu=2.38, sig=0.18
E: pi=0.017, mu=18.76, sig=0.79

Y-axis: Density

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