K=3, sigma=1 (fixed), Full sample -- AIC=1.4636373e6, BIC=1.4636705e6

Legend:
- Replications (n=5569)
- Null (N)
- Moderate (M)
- Extreme (E)
- Mixture total

N: pi=0.616, mu=1.67, sig=1.0
M: pi=0.23, mu=4.53, sig=1.0
E: pi=0.155, mu=10.0, sig=1.0

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