K=3, sigma>=1, Full sample -- AIC=22222.6, BIC=22274.6

Legend:
- Replications (n=4899)
- Null (N)
- Moderate (M)
- Extreme (E)
- Mixture total

N: pi=0.444, mu=0.0, sig=6.59
M: pi=0.538, mu=1.77, sig=1.34
E: pi=0.018, mu=18.65, sig=1.0

Density

Evidence index $|t|$ (absolute t-statistic)