Mean Squared Error Loss (MSEL) for the individual site−specific effects

Gaussian, N = 50

Legend: Gaussian, DP−diffuse, DP−Inform
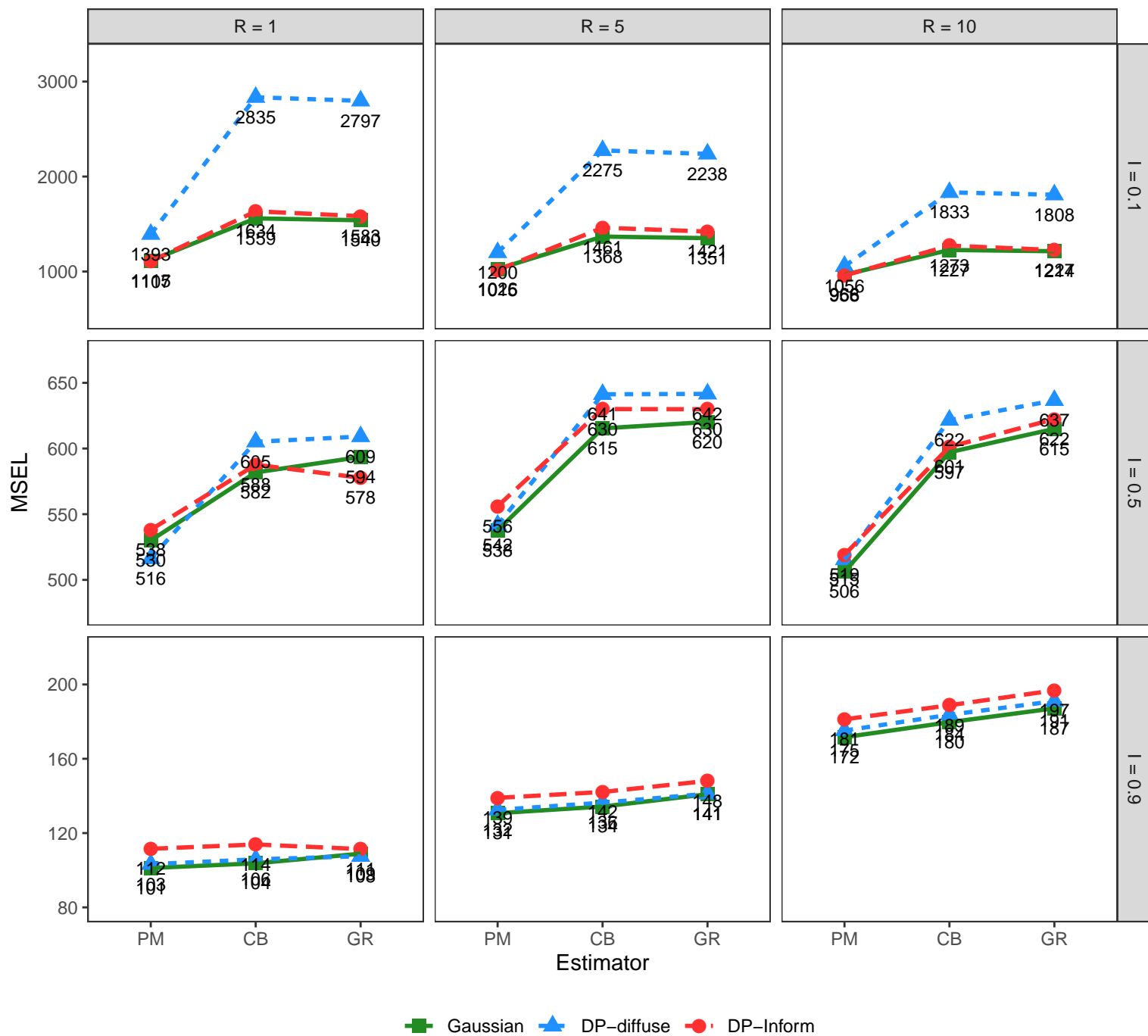
PM: Posterior Mean, CB: Constrained Bayes, GR: Triple−goal