Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions T, N = 200R = 1 R = 5R = 10150 -120 100 I = 0.1107 102 93 88 50 0 30 -20 · 17 10 0 -4 2 -

ISEL

0 -

PM

GR

СВ

PM

Gaussian -

GR GR СВ СВ PM Estimator DP-diffuse 👈 DP-Inform PM: Posterior Mean, CB: Constrained Bayes, GR: Triple-goal