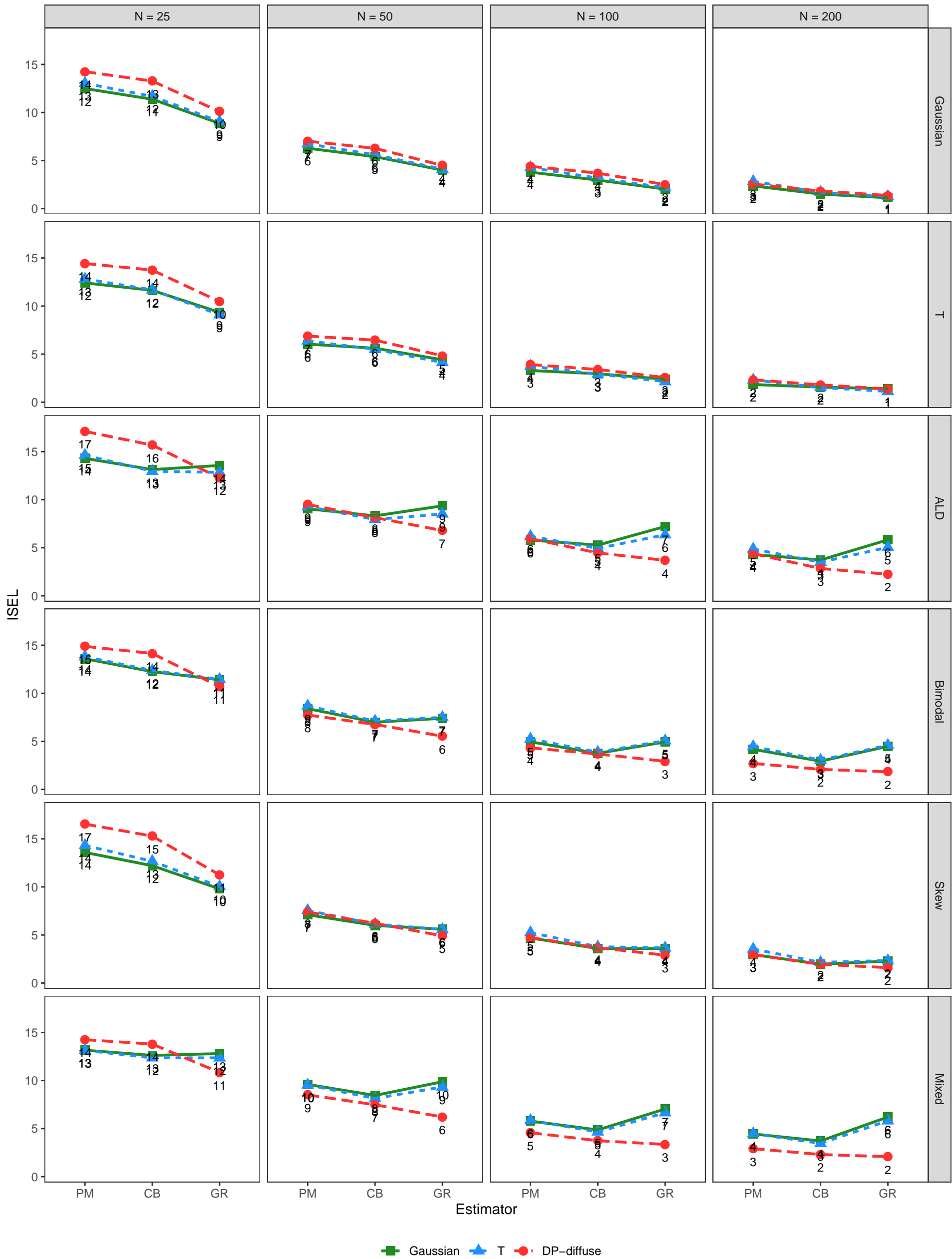Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions

ICC = 0.9, R = 5