Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.5, R = 5N = 50N = 100N = 25N = 200100 75 Gaussian 50 25 24 0 100 -75 -50 · 25 29 0 -100 -75 **-**ALD 50 -25 -**29** 0 -13 <u></u> 100. 75 Bimodal 50 25 26 25 70 28 0 19 19 100 -75 -Skew 50 25 · 40 99 38 28 28 26 73 0 18 **1**g3 8 100 75 **-**Mixed 50 -5 25 -28 30 0 СВ СВ GR GR РM СВ GR GR РM СВ РM РM **Estimator** Gaussian DP-diffuse -DP-Inform

PM: Posterior Mean, CB: Constrained Bayes, GR: Triple-goal