Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.9, R = 1N = 25 N = 50N = 20030 20 Gaussian 10-10 0 30 20 19 ALD 14 13 13 0 30 20 -Mixed 10 12 12 0 СВ GR GR PM PM СВ СВ GR PM Estimator

Gaussian

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

DP-diffuse - DP-Inform