Mean Squared Error Loss (MSEL) for the rank estimates Skew, N = 25R = 1R = 5R = 1075000 **-**72500 I = 0.170000 -70686 67500 -67819 38000 37000 36993 36899 I = 0.5MSEL 36000 35000 -34000 14000 -19849 12000 -I = 0.911985 11985 11998 10000 -9584 9589 9584 GR СВ РM СВ GR PM СВ GR РM **Estimator** Gaussian -→ DP-diffuse → DP-Inform

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