Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.9, R = 1N = 25N = 50N = 100N = 20030 20 Gaussian 10 0 30 20 10 0 30 20 ALD 10 0 SE 30 20 Bimodal 10 0 30 20 Skew 10 0 30 20 Mixed 10 0 GR СВ GR PM СВ GR СВ PM РM РM GR ĊВ **Estimator** Gaussian -→ DP-diffuse DP-Inform

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