Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions T, N = 200R = 1 R = 5 R = 10 150 **-**125 120 100 107 102 93 88 50 0 30 20 10 0 -I = 0.92 · 0 GR PM GR PM СВ GR PM СВ СВ Estimator

ISEL