Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.5, R = 10N = 25 N = 50N = 200700 Gaussian 600 500 -400 700 -657 WSE 600 -ALD 615 582 546 500 4<mark>8</mark>7 465 400 -700 -657 Mixed 600 594 500 400 GR СВ PM GR PM СВ PM СВ GR Estimator DP-diffuse - DP-Inform Gaussian

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