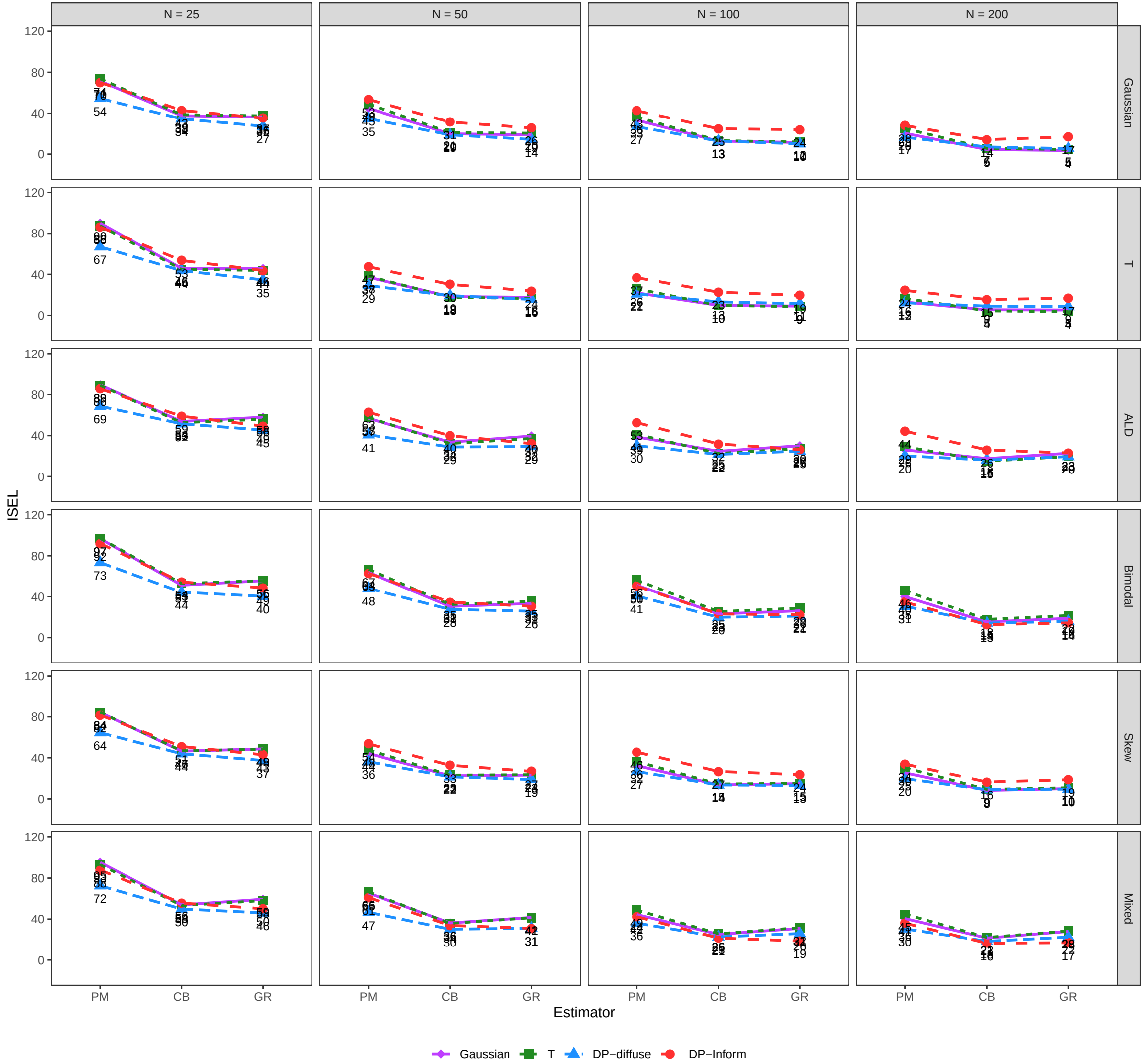
Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions

I = 0.5, R = 1



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