Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.1, R = 1N = 50N = 25N = 2003000 3033 3024 2958 2797 Gaussian 2000 1634 1543 1389 1206 1289 1000 -1103 994 3000 -3056 2952 2958 2734 **WSE** 2000 ALD 2125 1921 1938 1593 1365 1**33**5 1087 1248 1230 1000 994 3000 -3033 2923 2766 Mixed 2000 2198 1638 1564 1346 1231 1230 1000 -1162 960 СВ GR РM РM СВ GR PM СВ GR Estimator Gaussian → DP-diffuse → DP-Inform

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