Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions ICC = 0.1, R = 5N = 25 N = 50 N = 100 N = 200 Gaussian **5**4 128 **60** 48 ALD **13**2 97 <del>62</del> 300 N Bimodal **93** Skew Mixed 

ΡM

СВ

GR

ΡM

СВ

GR

Estimator

Gaussian - T - DP-diffuse

РM

СВ

ĠR

PM

ĊВ

GR