Mean Squared Error Loss (MSEL) for the individual site-specific effects T, N = 200R = 1 R = 5 R = 103000 3021 2450 I = 0.12000 2118 2096 1349 1338 1298 1000 -1 **17**0 **926** 1196 1198 1298 1**11**5 **980** 998 700 659 642 638 600 MSEL I = 0.5**997** 580 500 486 175 150 I = 0.9125 -100 PM СВ GR СВ РM СВ GR PM GR Estimator

DP-diffuse -

Gaussian -

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

DP-Inform