Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions ICC = 0.5, R = 1N = 25 N = 50 N = 100 N = 200 100 75 Gaussian 50 25 **1**8€ 13 0 100 75 50 **36** 29 25 18 18 0 100 75 ALD 50 58 25 <u>립</u> 0 0 75 Bimodal **56** 50 25 0 100 -75 50 25 **1**5 15 **1**0 0 100 75 66 Mixed 50 25 0

ΡM

СВ

GR

ΡM

СВ

GR

Estimator

Gaussian - T - DP-diffuse

РM

СВ

GR

PM

СВ

GR