Mean Squared Error Loss (MSEL) for the rank estimates ALD, N = 200R = 5R = 10R = 15000000 -4900000 -4888444 4800000 0.1 4738388 47533979 4700000 4600000 -4639166 4639166 4500000 2750000 -2723389 2723989 2726455 2700000 2712809 2712809 2650000 2619402 2619402 2600000 -2598337 1100000 -1038005 1038005 1000000 -986970 986920 964668 900000 -884490 **86**5726 874055 874055 800000 798926 798926 798999 РM ĊВ GR РM СВ ĠR РM СВ GR

■ Gaussian ◆ DP-diffuse ◆ DP-Inform

Estimator

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