Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.9, R = 5N = 50N = 25N = 20025 20 -15 -Gaussian 10 -5 0 -25 -20 -15 **-**10 · 14 ALD 13 5 -0 -25 -20 -15 -Mixed 10 -5 -0 -

■ Gaussian DP-diffuse DP-Inform

СВ

Estimator

GR

PM

СВ

PM

GR

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

СВ

РM

GR