Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions ICC = 0.1, R = 1N = 25 N = 50 N = 100 N = 200 Gaussian **11** 186 100 -**39** 107 4 <del>=</del> 58 <u>4</u> 54 <u>50</u> <u>4</u>A ALD <del>2</del>95 <del>7</del>6 210 Bimodal 103 Skew **7**2 300 -Mixed <del>2</del>03 

ISEL

РM

СВ

GR

РM

СВ

GR

Gaussian

Estimator

PM

СВ

ĠR

РM

ĠR

ĊВ