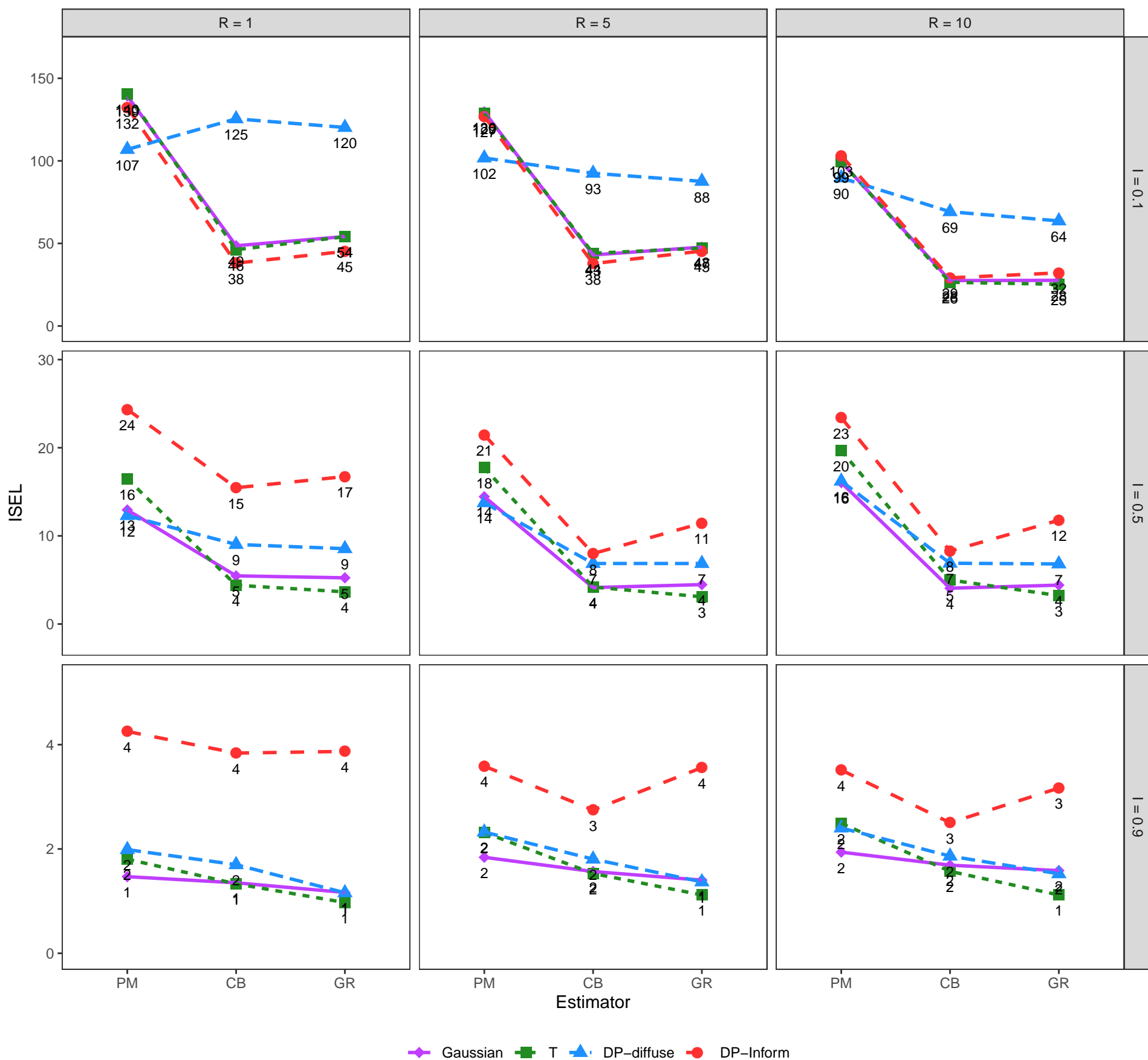Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions

T, N = 200

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