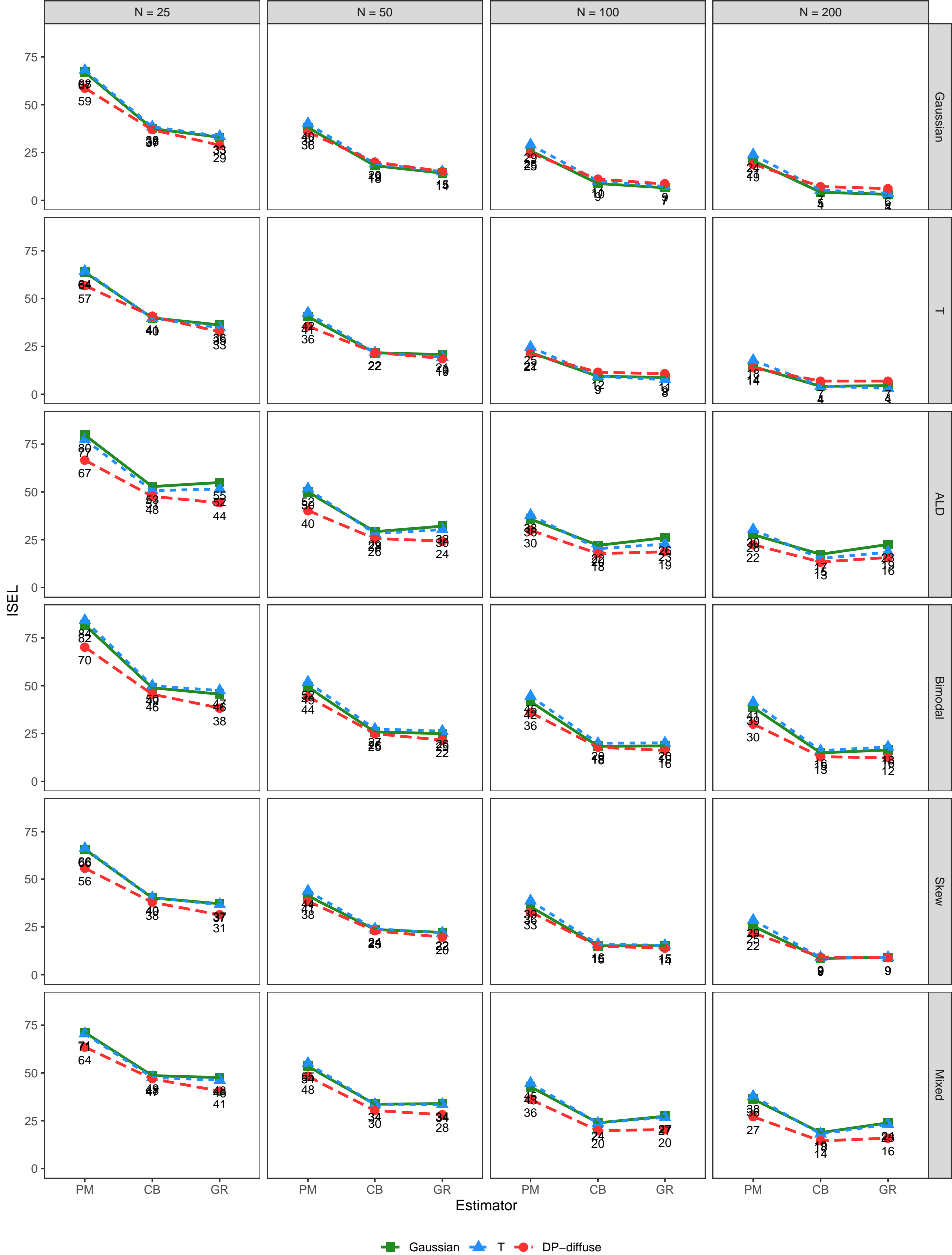Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions

ICC = 0.5, R = 5

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