Mean Squared Error Loss (MSEL) for the individual site-specific effects ALD, N = 200R = 1 R = 5R = 103000 2958 2478 I = 0.12000 -2101 1248 1230 1258 1204 1000 -1232 1126 1046 **86**0 994 939 700 640 600 I = 0.5572 553 500 505 465 457 437 400 -200 201 173 I = 0.9167 150 -156 154 142 139 133 129 123 122 113 100 -110 96 90 89 GR СВ СВ РM РM СВ GR PM GR Estimator

◆ DP-diffuse ◆ DP-Inform

Gaussian

MSEL

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