Mean Squared Error Loss (MSEL) for the individual site-specific effects

TrueDGM= T, Nsites= N = 200

Gaussian — T — DP-diffuse
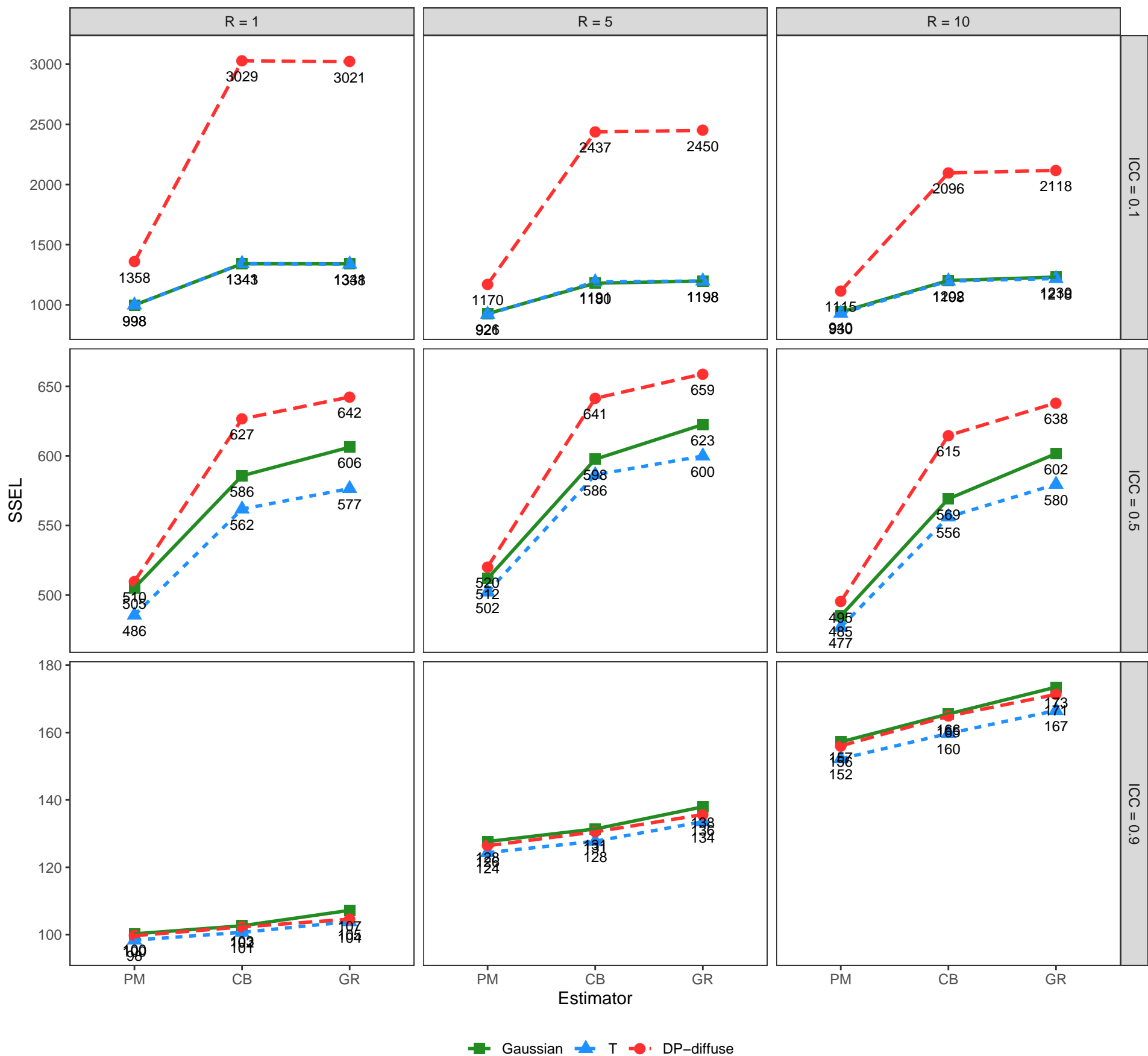
PM: Posterior Mean, CB: Constrained Bayes, GR: Triple-goal