Mean Squared Error Loss (MSEL) for the rank estimates Skew, N = 25R = 5 R = 10 R = 1 110 -105 -100 -57 -55 53 -51 20 18 · 16 14 -14

GR

DP-Inform

MSEL

СВ

PM

GR

PM

Gaussian

CB Estimator

→ DP-diffuse →

PM

СВ

GR