Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.5, R = 1N = 200N = 25N = 50N = 100700 -Gaussian 600 500 400 700 -600 -500 400 700 -600 -ALD 593 500 -539 502 503 505 Ж 400 · Bimodal 600 500 400 700 -600 Skew 994 500 529 500 **508** 400 700 -600 -Mixed 648 500 -553 545 547 540 531 400 -GR СВ GR РM GR СВ GR РM СВ РM СВ РM **Estimator** DP-Inform

DP-diffuse -

Gaussian

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