I = 0.5, R = 10N = 50N = 100N = 25N = 200100 75 -Gaussian 50 -46 25 -30 23 78 0 10 100 75 **-**50 -25 · 0 -100 75 -50 -ALD 25 · 99 23 26 29 0 ISEL 100 75 Bimodal 50 每 8 25 **4**0 36 0 19 18 100 75 **-**Skew 50 · 25 · 38 36 33 33 18 20 78 0 15 198 192 100 75 **-**Mixed 69 50 -25 -48 38 26 78 0 -СВ GR СВ GR GR РM СВ GR ΡM СВ ΡM РM **Estimator** Gaussian DP-diffuse -DP-Inform

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

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