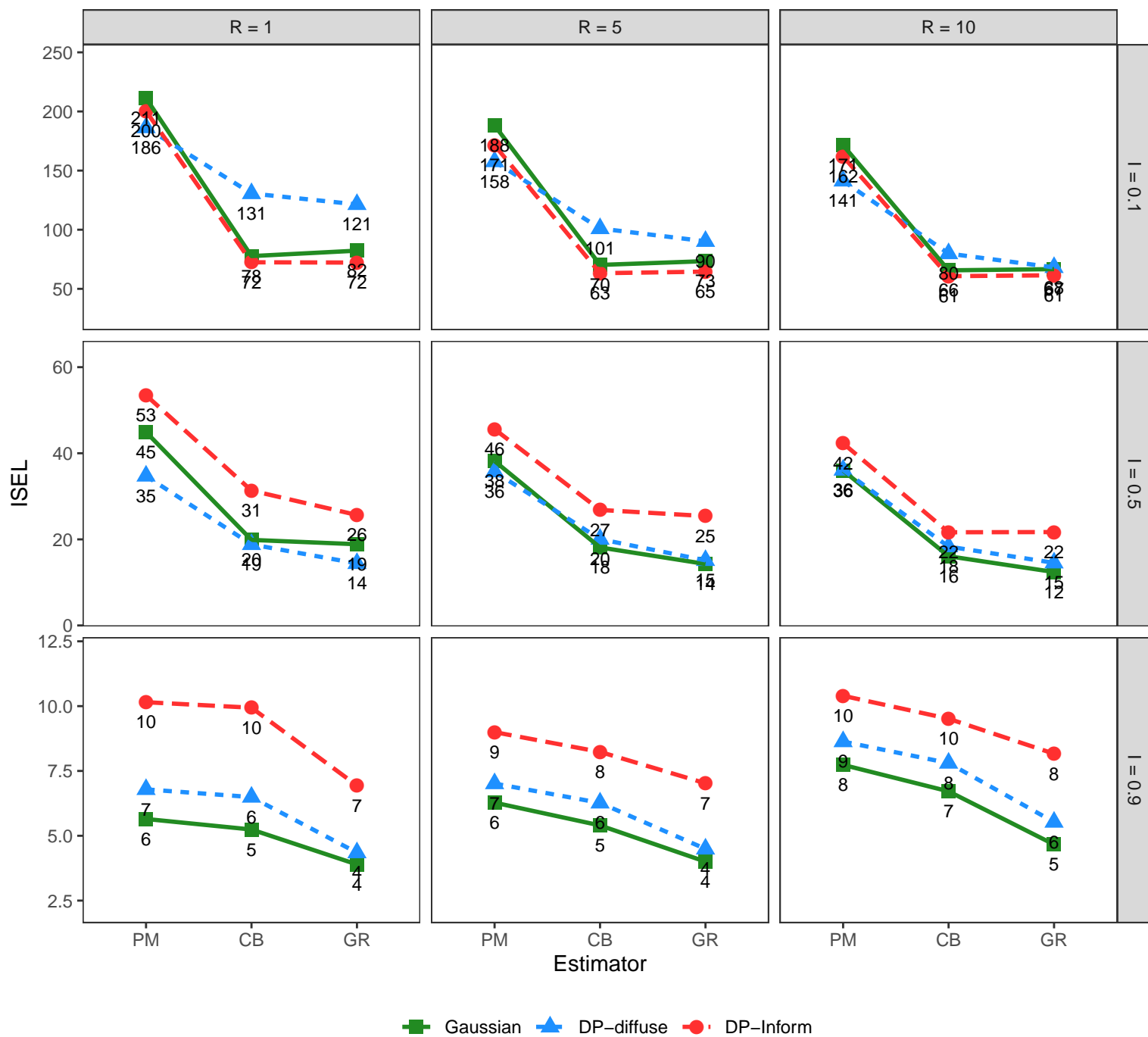Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions

Gaussian, N = 50

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