Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.9, R = 10N = 25 N = 50N = 20025 20 15 -Gaussian 10 5 0 -25 -20 15 N 10 ALD 5 · 0 25 -20 -15 **-**Mixed 10 -5 -0 -СВ GR GR PM PM GR РM СВ СВ **Estimator**

Gaussian

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

DP-diffuse - DP-Inform