Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.9, R = 1N = 25 N = 50N = 200130 -120 -Gaussian 110 -114 106 189 104 100 -102 90 -80 130 -120 -119 W 110 -ALD 104 104 101 101 95 95 95 96 94 90 80 -130 -123 120 -110 -Mixed 104 100 -188 101 99 98 93 97 93 94 90 80 -GR СВ PM GR СВ PM СВ PM GR Estimator

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

DP-diffuse - DP-Inform

Gaussian