Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.9, R = 5N = 25N = 50N = 100N = 20025 20 Gaussian 15 10 5 0 25 20 15 10 5 0 25 20 15 ALD 10 5 0 **S** 25 20 Bimodal 15 10 5 0 25 20 15 Skew 10 5 0 3 25 20 15 Mixed 10 5 0 СВ GR PM СВ GR GR PM РM ĊВ GR РM СВ **Estimator** Gaussian -→ DP-diffuse → DP-Inform

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