Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.5, R = 1N = 25 N = 50N = 200700 -600 -Gaussian 500 400 -700 -6<mark>2</mark>8 606 600 ALD 539 500 505 502 493 489 437 400 -700 -634 600 -592 Mixed 553 547 545 543 500 508 483 400 -СВ GR PM GR PM СВ PM СВ GR Estimator

MSEL

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

DP-diffuse - DP-Inform

Gaussian