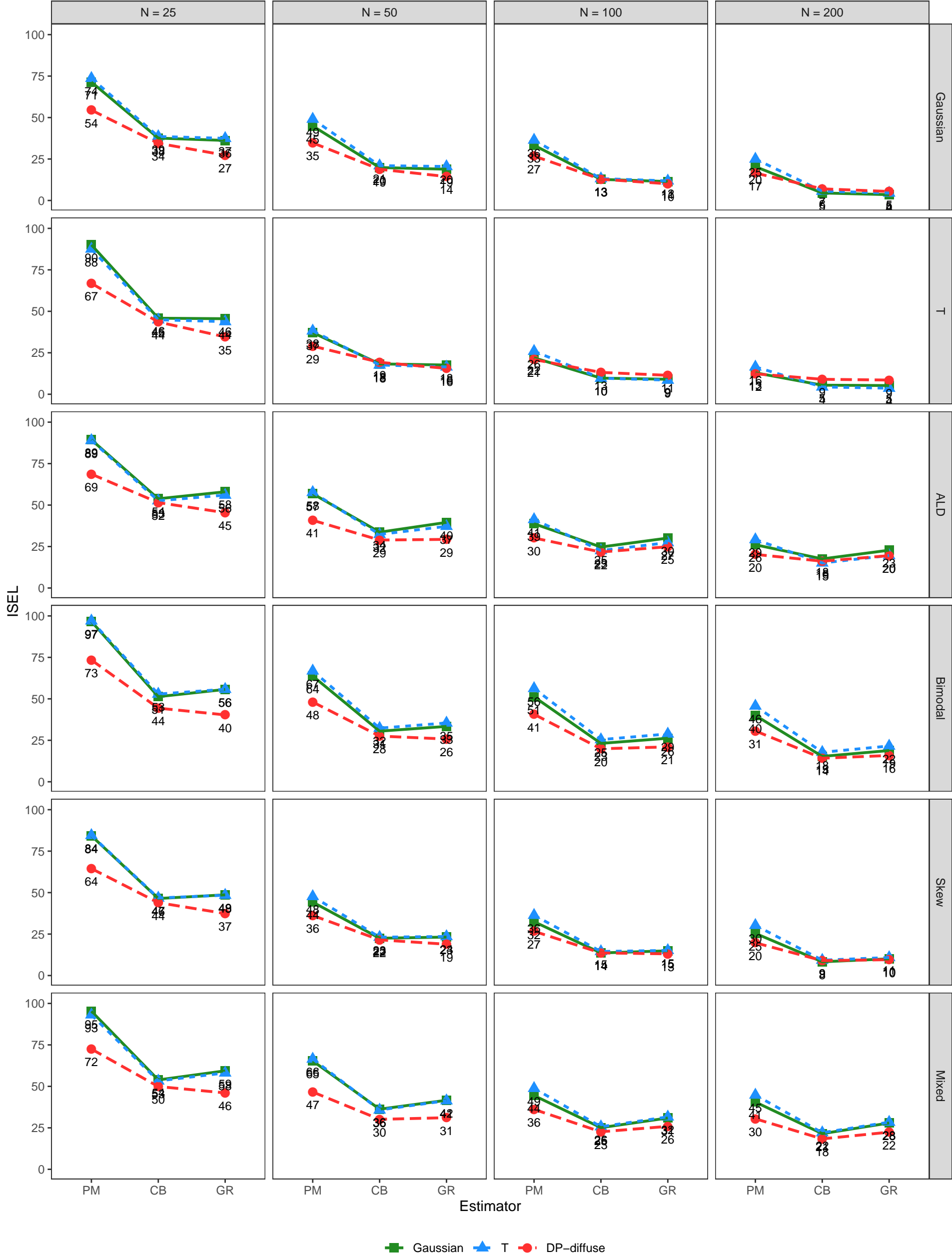Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions
ICC = 0.5, R = 1

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