Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.9, R = 1N = 100N = 25N = 50N = 200Gaussian 120 -108 100 104 105 104 103 80 120 -100 106 189 105 189 80 120 -ALD 100 -93 MSEL 90 80 120 Bimodal 116 100 -100 103 95 1930 98 98 80 120 -Skew 100 189 106 103 102 80 120 -124 123 Mixed 100 -100 98 93 94 98 83 80 GR СВ СВ GR РM GR СВ GR РM СВ РM РM **Estimator** DP-diffuse DP-Inform Gaussian

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