Mean Squared Error Loss (MSEL) for the individual site-specific effects Skew, N = 25R = 1 R = 5 R = 103000 2898 I = 0.12287 2000 1986 1502 1000 700 -673 650 645 MSEL I = 0.5600 585 550 500 -200 189 I = 0.9150 100 -194 СВ GR PM СВ РM СВ GR PM GR Estimator DP-diffuse -DP-Inform Gaussian

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