Mean Squared Error Loss (MSEL) for the individual site-specific effects
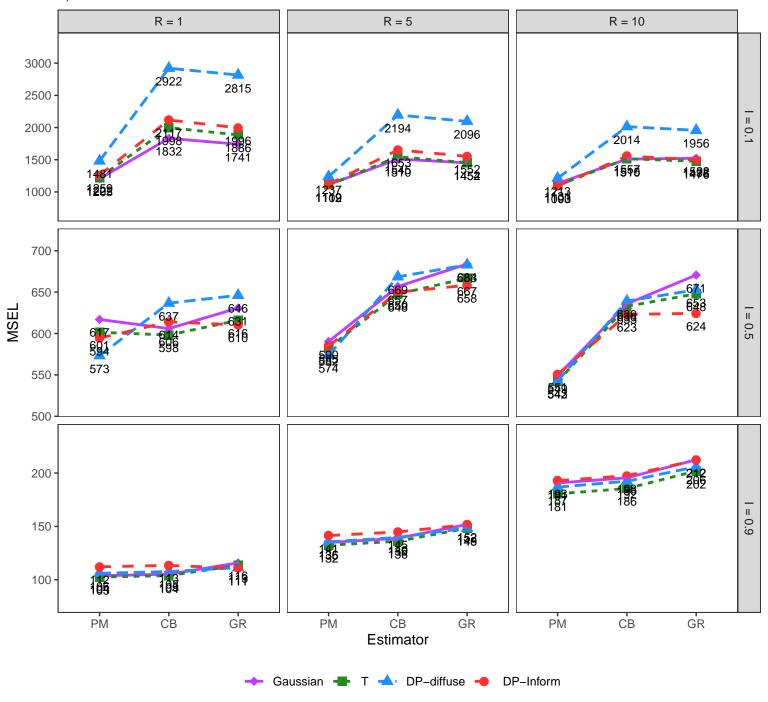
T, N = 25

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