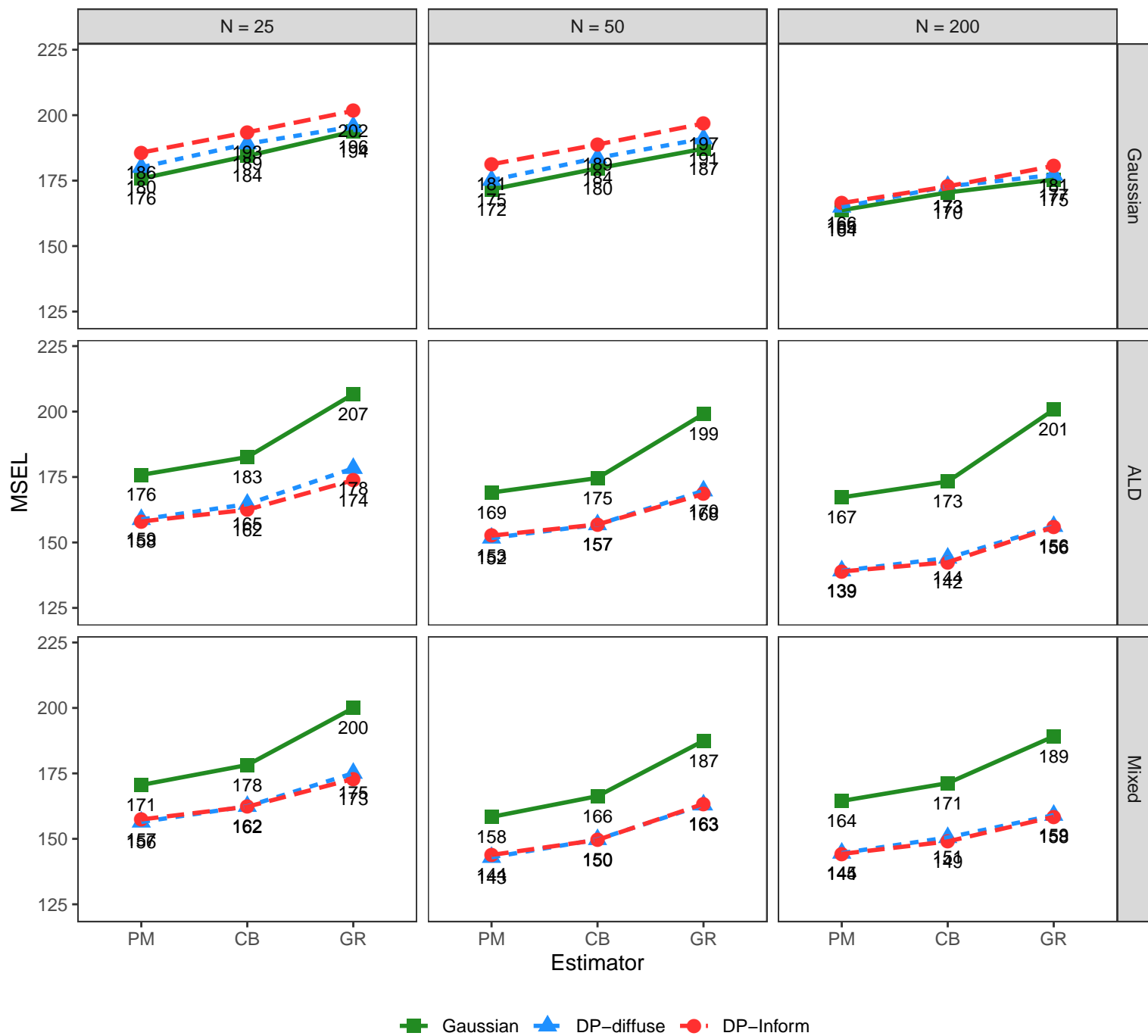Mean Squared Error Loss (MSEL) for the individual site-specific effects

I = 0.9, R = 10

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