Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions T, N = 50R = 1 R = 5R = 10200 -150 -158 I = 0.1144 100 -104 85 50 -60 50 40 -30 20 22 10 -10 I = 0.95

GR

PM

Gaussian -

СВ

PM

ISEL

