Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.1, R = 1N = 50N = 25N = 100N = 200Gaussian **96** 125 100 -112 300 -200 -100 -ALD 200 -78₹ 100 -<u>H</u> 400 Bimodal 200 -132 158 Skew **86** 125 128 **5**3 1**0**3 400 -300 -Mixed 200 -0 100 -СВ GR GR РM СВ СВ СВ РM ĠR РM GR PM **Estimator**

Gaussian

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

DP-Inform

DP-diffuse