Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.5, R = 1N = 25N = 50N = 100N = 200120 Gaussian 80 40 0 120 80 40 0 -120 80 -ALD 40 28 28 0 <u>H</u> 120 80 Bimodal 40 20 25 0 18 120 80 -Skew 40 0 120 -80 Mixed 40 -**28** 0 26 GR СВ СВ СВ GR РM GR GR РM СВ РM РM **Estimator** DP-diffuse -DP-Inform Gaussian

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