Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.1, R = 10N = 50N = 100N = 25N = 200300 Gaussian 200 -**498** 150 138 100 8 64 0 300 200 228 100 126 129 1998 85 0 300 200 -218 ALD 168 100 139 49 300 300 200 228 Bimodal 209 171 1**96** 138 100 -**152** 115 132 80 129 90 79 **69 78** 0 300 200 -203 188 Skew 143 100 **130** 103 108 99 0 300 200 -Mixed 298 183 **188** 149 100 -1<mark>48</mark> 99 0 GR СВ СВ СВ СВ GR РM GR GR РM ΡM РM **Estimator** DP-Inform Gaussian DP-diffuse

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