Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.9, R = 10N = 25N = 50N = 100N = 20025 20 Gaussian 15 10 5 0 25 20 15 10 5 0 25 20 15 ALD 10 5 0 ISEL 25 20 Bimodal 15 10 5 0 25 20 15 Skew 10 5 0 25 20 15 Mixed 10 5 0 СВ GR PM СВ СВ GR PM РM GR РM СВ ĠR **Estimator** Gaussian -DP-Inform DP-diffuse -

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