Mean Squared Error Loss (MSEL) for the individual site-specific effects I = 0.1, R = 5N = 50N = 25N = 2002500 2447 2238 2203 2000 Gaussian 1699 1500 -1331 1219 1253 1000 -1026 932 500 2500 2478 2332 **2**302 2290 2000 2000 -W 1500 -ALD 1693 1440 1446 1**31**3 1169 1258 1**25**0 1034 1205 1000 939 500 2500 2478 **2**484 2362 2208 2000 -Mixed 1648 1500 1493 1356 1232 1236 1240 1**20**0 1025 1204 1000 948 500 -СВ GR РM СВ GR PM СВ GR РM Estimator Gaussian → DP-diffuse → DP-Inform

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