Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions ICC = 0.9, R = 1N = 25 N = 50 N = 100 N = 200 20 15 Gaussian 10 5 0 20 15 10 5 0 20 15 ALD 10 5 <u>∃</u> 0 20 15 16 Bimodal 12 10 5 0 20 15 10 5 0 20 15 16 15 Mixed 12 10 5 0 ΡM GR РM СВ GR РM СВ GR РM СВ GR СВ Estimator Gaussian ← T ← DP-diffuse