Mean Integrated Squared Error Loss (ISEL) for the empirical distribution functions I = 0.1, R = 5N = 50N = 25N = 100N = 200300 -Gaussian 200 **294** 138 128 100 -0 300 -200 -278 189 100 -159 139 98 **6**0 58 0 48 300 -200 -ALD 239 186 198 100 -149 **39 68** 63 300 -293 Bimodal 200 235 188 192 189 100 124 137 116 79 87 89 0 300 -200 -258 Skew 199 152 **198** 159 100 -106 0 300 -268 Mixed 200 **28**4 199 1**79** 133 100 0 GR СВ СВ GR РM СВ СВ GR РM РM ĠR РM **Estimator** 

Gaussian

ISEL

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

DP-Inform

DP-diffuse