Mean Squared Error Loss (MSEL) for the rank estimates Skew, N = 100R = 1R = 5R = 101200000 1150000 1145884 1145884 1145769 1100000 -1050000 -570000 -560000 -555680 557668 557666 550000 -549566 549989 175000 -179995 179995 175999 153964 153964 159984 150000 -0.9 125000 -123966 128986 123966 СВ GR PM СВ СВ GR РM ĠR РM **Estimator**

→ DP-diffuse →

Gaussian -

MSEL

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

DP-Inform