

$$P(X_1 < u_1, X_4 < u_4 \mid X_2 > u_2)$$

Bias

0.0

-0.2

-0.4

Model

-  Engelke & Hitz
-  Heffernan & Tawn
-  One-step – Graphical
-  Two-step – Graphical
-  Three-step – Independence
-  Three-step – Graphical
-  Three-step – Saturated

