

$$P(X_4 > u_4 \mid X_1 > u_1)$$

Bias

0.3  
0.2  
0.1  
0.0  
-0.1

## Model

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

