

$$P(X_1 > u_1, X_4 > u_4, X_5 > u_5 \mid X_2 > u_2)$$

Bias

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

