$P(X_3 < u_3, X_4 < u_4 \mid X_2 > u_2)$

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