

Method    Engelke & Hitz    Three-Step – Graphical

Bias

$P(X_1 > u_1 \mid X_5 > u_5)$

$P(X_2 > u_2 \mid X_5 > u_5)$

$P(X_3 > u_3 \mid X_5 > u_5)$

$P(X_4 > u_4 \mid X_5 > u_5)$

$u$  (Dependent Variable)

