

Method Engelke & Hitz Three-Step – Graphical

Bias

$P(X_1 > u_1 | X_5 > u_5)$

$P(X_2 > u_2 | X_5 > u_5)$

$P(X_3 > u_3 | X_5 > u_5)$

$P(X_4 > u_4 | X_5 > u_5)$

0.05

0.00

-0.05

0

1

2

3

-3

-2

-1

0

0.05

0.00

-0.05

1

2

3

3

4

5

6

u (Dependent Variable)