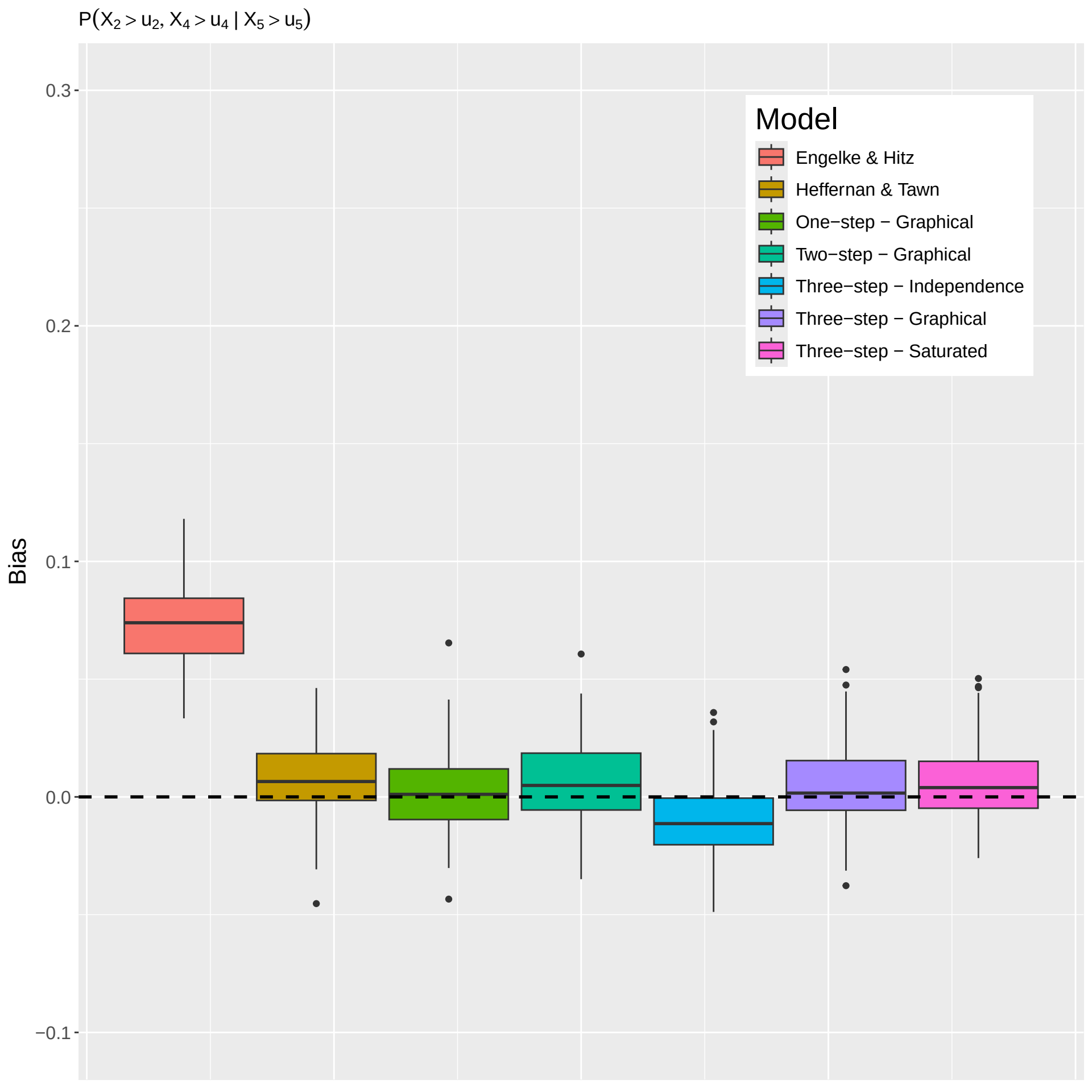
P(X2 > u2, X4 > u4 | X5 > u5)
Bias
0.3
0.2
0.1
0.0
−0.1
Model
Engelke & Hitz
Heffernan & Tawn
One−step − Graphical
Two−step − Graphical
Three−step − Independence
Three−step − Graphical
Three−step − Saturated