

Method Engelke & Hitz Three-step – Graphical

Bias

$P(X_2 > u_2 \mid X_1 > u_1)$

$P(X_3 > u_3 \mid X_1 > u_1)$

$P(X_4 > u_4 \mid X_1 > u_1)$

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

0.05

0.00

-0.05

0

250

500

750

1000

1250

1500

1750

0

250

500

750

1000

1250

1500

1750

0.05

0.00

-0.05

0

250

500

750

1000

1250

1500

1750

0

250

500

750

1000

1250

1500

1750

u (Dependent Variable)