

Method    Engelke & Hitz    Three-step – Graphical

Bias

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

$P(X_2 > u_2 \mid X_4 > u_4)$

$P(X_3 > u_3 \mid X_4 > u_4)$

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

0.3

0.2

0.1

0.0

-0.1

3

4

5

3

4

5

0.3

0.2

0.1

0.0

-0.1

3

4

5

3

4

5

6

u (Dependent Variable)