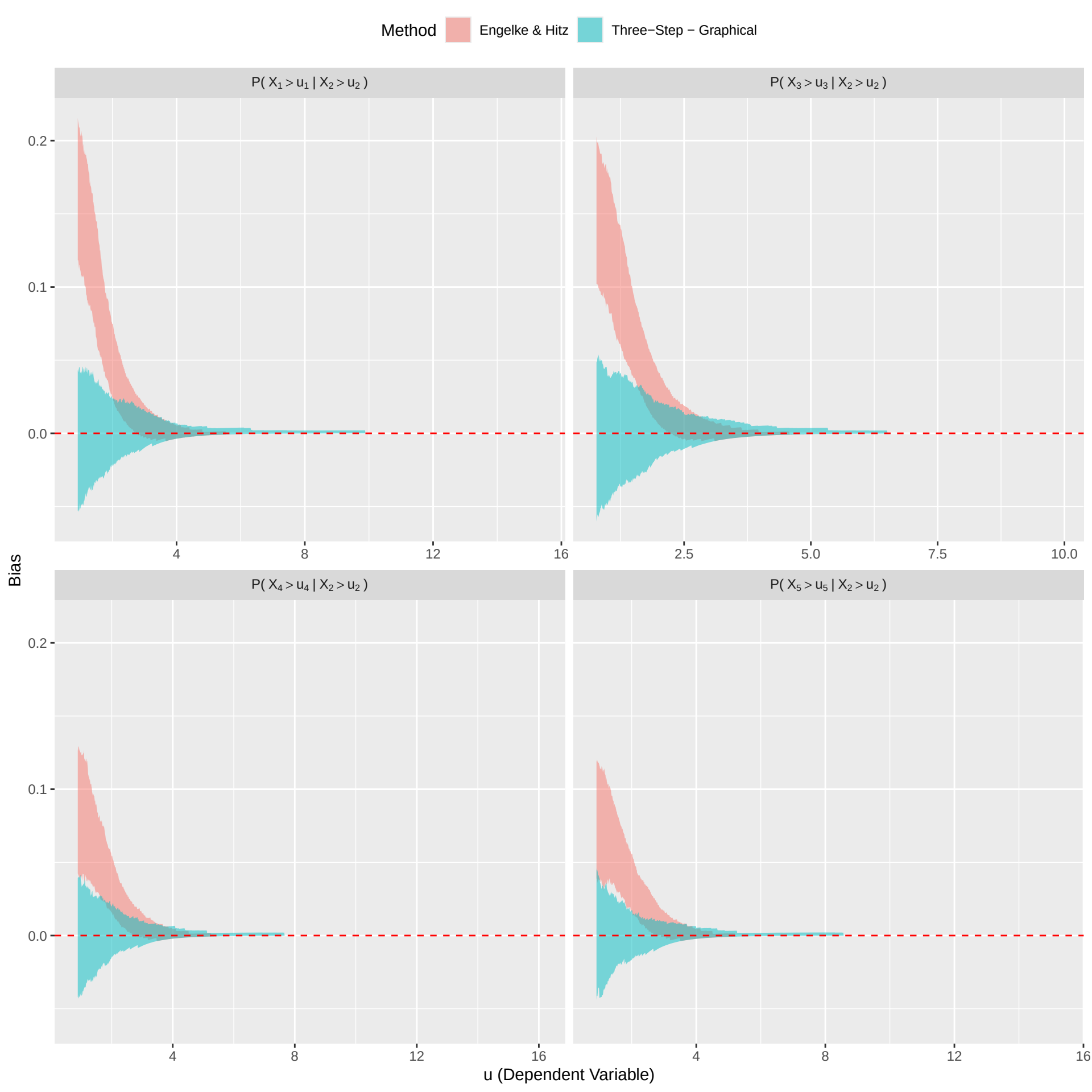
Method
Engelke & Hitz
Three−Step − Graphical
P(X1 > u1 | X2 > u2)
P(X3 > u3 | X2 > u2)
P(X4 > u4 | X2 > u2)
P(X5 > u5 | X2 > u2)
Bias
u (Dependent Variable)
0.2
0.1
0.0
4
8
12
16
2.5
5.0
7.5
10.0