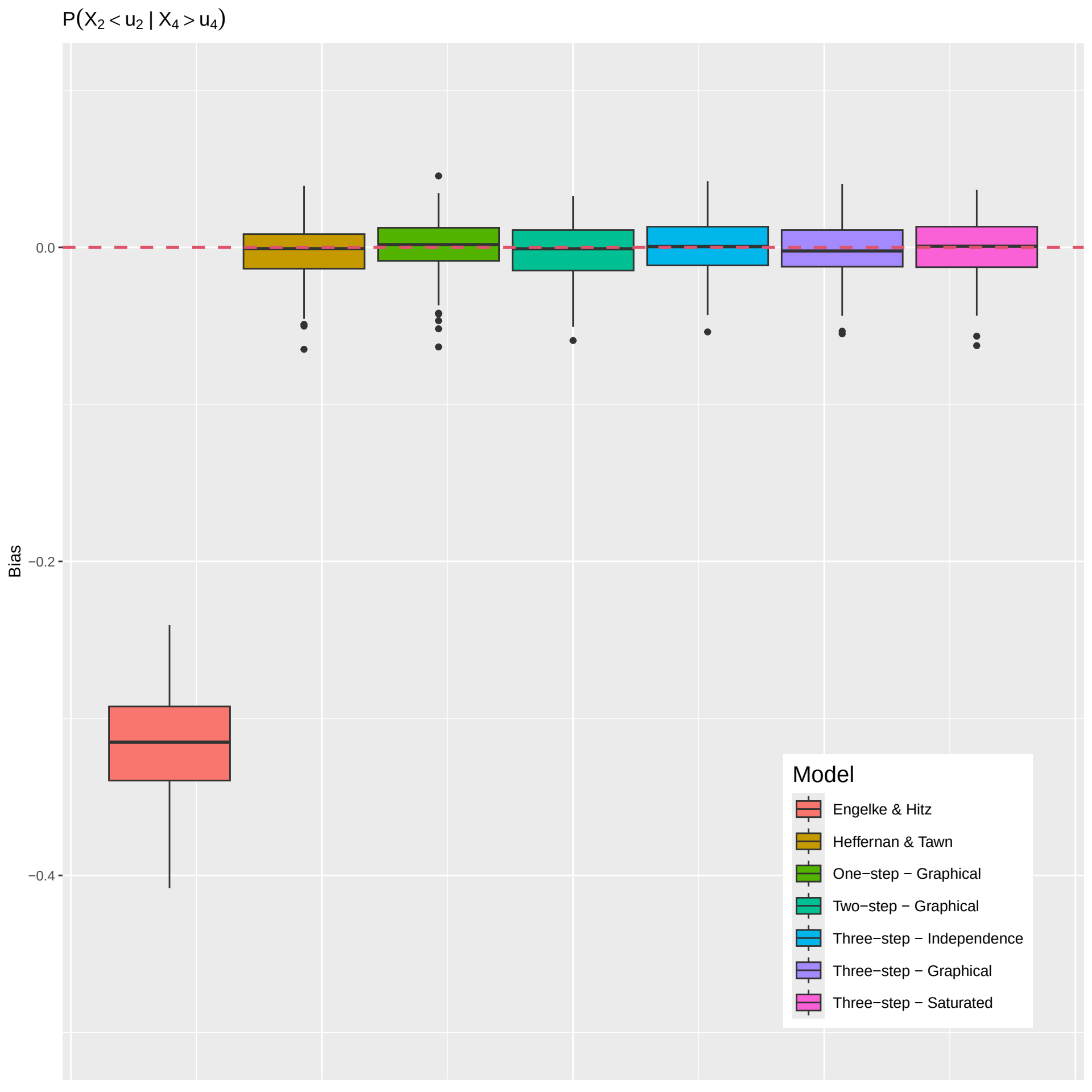
$P(X_2 < u_2 \mid X_4 > u_4)$
Bias
0.0
−0.2
−0.4
Model
Engelke & Hitz
Heffernan & Tawn
One−step − Graphical
Two−step − Graphical
Three−step − Independence
Three−step − Graphical
Three−step − Saturated