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

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