

Method    Engelke & Hitz    Three-Step – Graphical

Bias

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

$P(X_3 > u_3 \mid X_2 > u_2)$

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

$P(X_5 > u_5 \mid X_2 > u_2)$

u (Dependent Variable)

0.2

0.1

0.0

5

10

15

2.5

5.0

7.5

10.0

12.5

0.2

0.1

0.0

5

10

15

2.5

5.0

7.5

10.0

12.5