

Method Engelke & Hitz Three-step – Graphical

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

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

$P(X_3 > u_3 \mid X_5 > u_5)$

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

u (Dependent Variable)

0.2

0.1

0.0

0

2

4

6

8

-2

0

2

4

0.2

0.1

0.0

2

4

6

8

4

6

8

10

12