

Method Engelke & Hitz Three-step – Graphical

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

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

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

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

0.2

0.1

0.0

0

2

4

6

8

2

4

6

8

0.2

0.1

0.0

4

6

8

10

12

6

8

10

12

u (Dependent Variable)