$\mathbb{P}(\exists I \subseteq [d], |I| \geq \ell : X_i < x, \forall i \in I)$

Legend:
- Empirical CI ($\ell = 0.3$)
- Fitted CI ($\ell = 0.3$)
- Empirical
- Fitted
- Empirical CI ($\ell = 0.8$)
- Fitted CI ($\ell = 0.8$)
- Empirical
- Fitted

Y-axis: Empirical / Fitted probability

X-axis: Threshold w