



Figure 3: Exceedance probabilities for the methods, with rounding of $d = -4$ on the US Hurricanes ELT. The legend shows the Monte Carlo 95% confidence interval for p_0 at $s_0 = \$40m$; see section 4. Each curve comprises 101 points, equally-spaced between $\$0m$ and $\$40m$. Timings are given in Table IV. For later reference, this Figure has $t = 1$, $u = \infty$, $\theta = 0$, and $d = -4$.