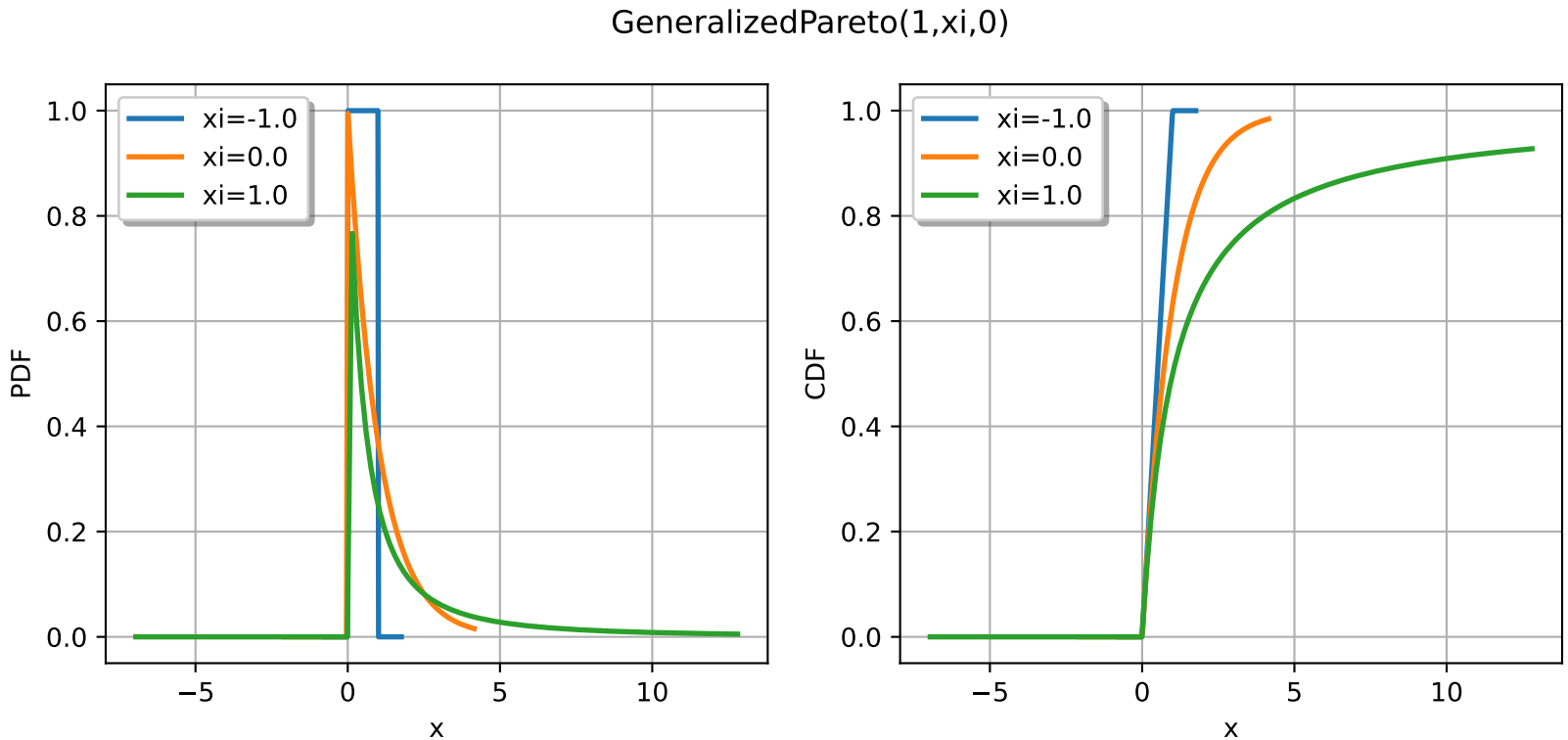
GeneralizedPareto(1,xi,0)
xi=-1.0
xi=0.0
xi=1.0
PDF
CDF
x
1.0
0.8
0.6
0.4
0.2
0.0
−5
0
5
10