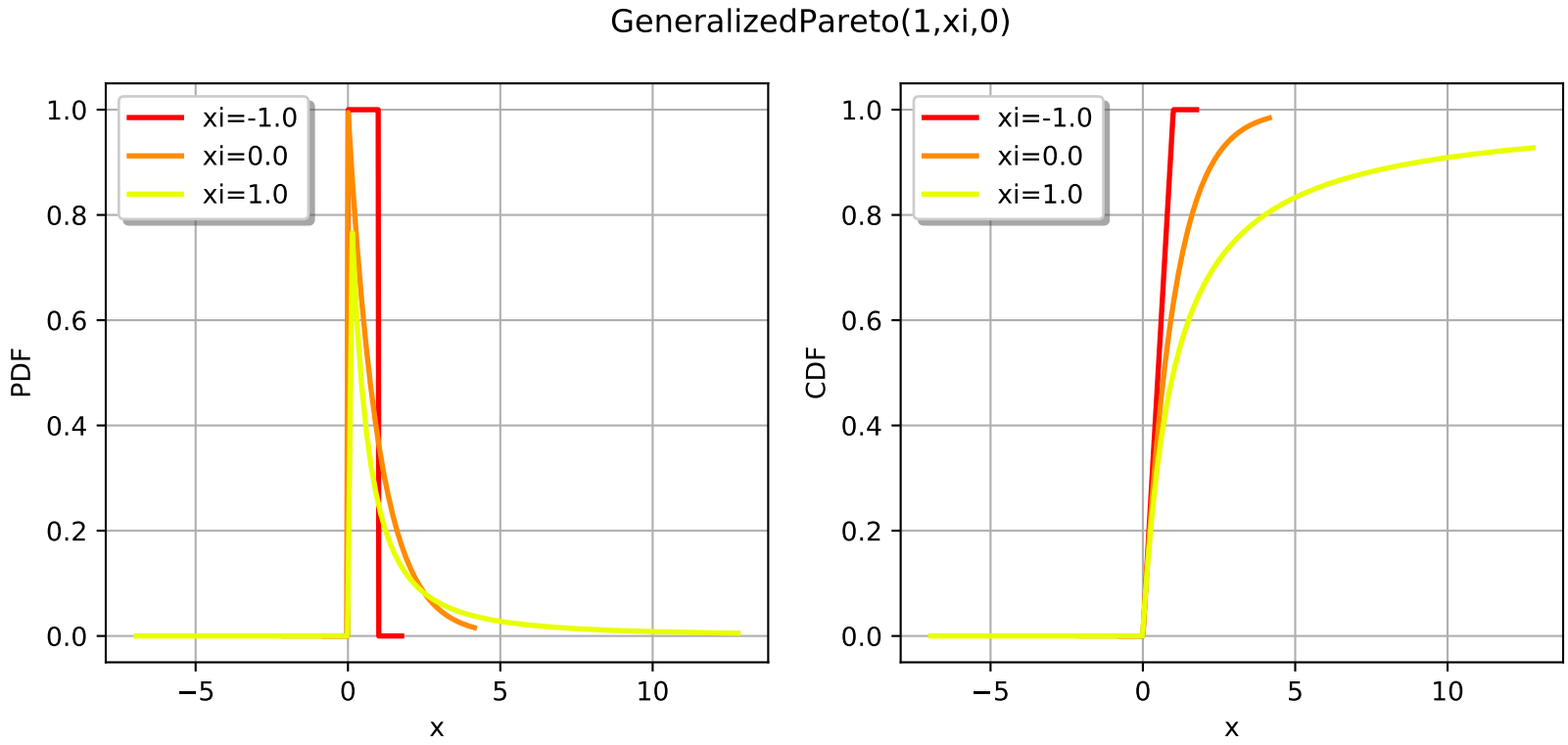
GeneralizedPareto(1,xi,0)
PDF
CDF
x
x
xi=-1.0
xi=0.0
xi=1.0
xi=-1.0
xi=0.0
xi=1.0
0.0
0.2
0.4
0.6
0.8
1.0
−5
0
5
10