

Figure 10: Mean-excess plot of data simulated from a Gaussian distribution.

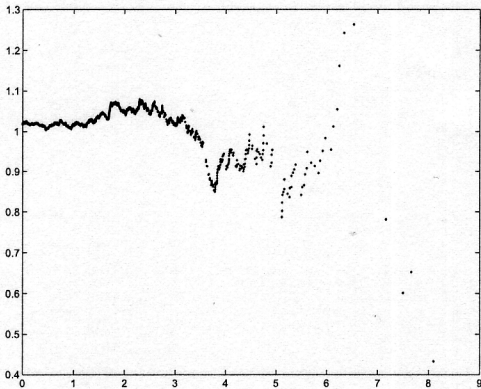


Figure 11: Mean-excess plot of data simulated from an exponential distribution.