Figure 1: Case of Antraigues when $G_{s,k}$ is either the extended exponential (eexp), extended Generalized Pareto (egp), lognormal (lnorm) or Weibull (wei) distribution, with $S = 2$ and $K = 3$. The dotted lines show the 95%-envelope of return level estimates over the 100 subsamples. The plain line shows the median estimates. The gray points show the full sample (35 years). Each estimation is based on half these points. Case of the Gamma distribution is shown in the right panel of Figure ??.