No tail dependence
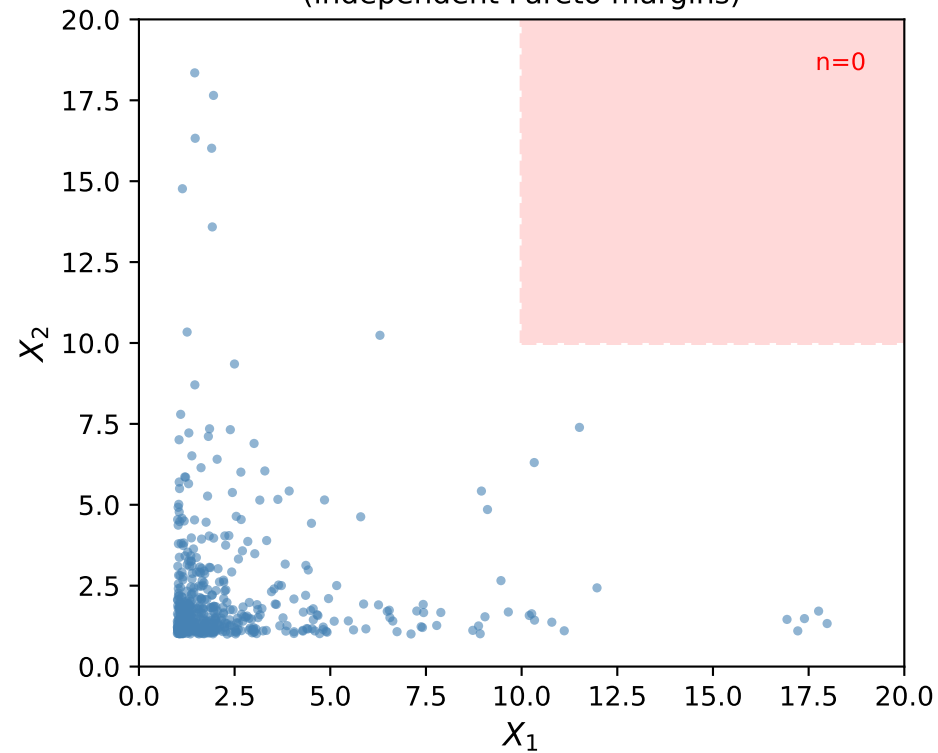**(independent Pareto margins)**

n=0

Upper tail dependence
(Gumbel copula, Pareto margins)

n=10