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During the review process, an outdated and very similar figure was uploaded. The level curve in Fig. 4b does not represent a conditional probability level curve as it is used in the article and can be misleading for the reader.

Figure 4. Graphical representation of two bivariate \((X_1, X_2)\) probabilities of exceedance: (a) \(P_{\text{AND}}\) probability and (b) \(P_{\text{COND}}\) probability, with level curves (blue in a and orange in b) representing \(p = 0.01\) (1000 data points on a Gumbel copula with log-normal marginal distributions). Colours represent the domain on which the probabilities are computed, while the areas with diagonal hatching represent the critical regions which are the regions corresponding to the given probabilities.