## Supplementary Material 5: Comparison of distributions of $d_1$ , $d_2$ and $d_3$ against Venn diagrams generated from various distributions

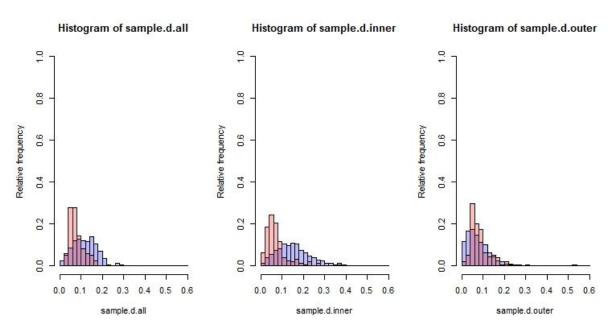


Figure A4.1: Histograms of  $d_1$ ,  $d_2$  and  $d_3$  (left to right, respectively) for our data (in red) and for randomly generated Venn diagrams (in purple) from independent uniform distributions.

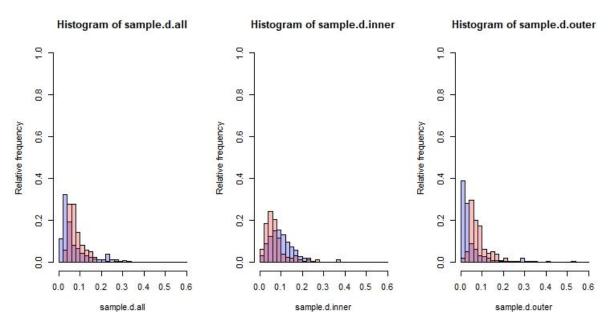


Figure A4.2: Histograms of  $d_{\scriptscriptstyle 1}$ ,  $d_{\scriptscriptstyle 2}$  and  $d_{\scriptscriptstyle 3}$  (left to right, respectively) for our data (in red)

## and for randomly generated Venn diagrams (in purple) from multivariate skew Cauchy distribution<sup>1</sup>.

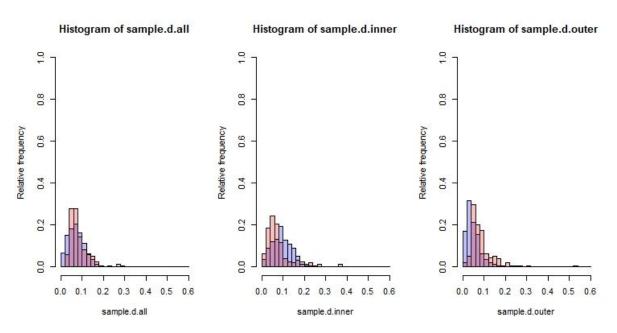


Figure A4.3: Histograms of  $d_1$ ,  $d_2$  and  $d_3$  (left to right, respectively) for our data (in red) and for randomly generated Venn diagrams (in purple) from multivariate skew normal distribution<sup>2</sup>.

 $^1$  Parameters estimated from data. Values were generated using the  ${\tt mscFit}$  command in R package  ${\tt fMultivar}$ .

 $<sup>^2</sup>$  parameters estimated from data. Values were generated using the  ${\tt msnFit}$  command in R package  ${\tt fMultivar}$ .