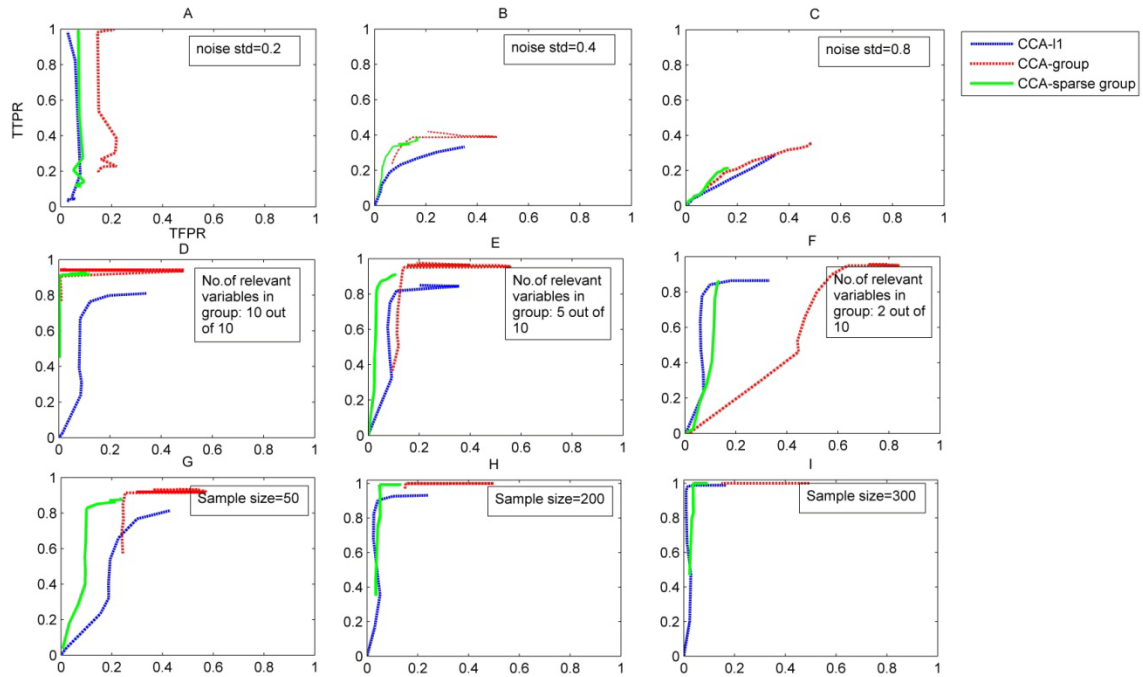Additional file 2: The ROC curves for correlated variables detection by CCA-*l*1, CCA-group and CCA-sparse group methods.

A-C: The comparison of three methods when simulating the noise variables with different standard deviation: noise std=0.2,0.4 and 0.8.
D-F: the comparison of methods by changing the number of correlated variables in the group.
G-I: the comparison of methods under different sample size(50,200,300).