Multivariate Data Analysis via Halfspace Depth

Linglong Kong Math & Stat, University of Alberta lkong@math.ualberta.ca

Abstract

Halfspace depth is a promising robust wat to study the structure of multivariate data. In this talk I will present the connection between halfspace depth contour and directional quantile regression. I all also give a property of halfspace contour, which can be used to interpret contours in the data-analytic aspect. If time permits, some other properties will be considered as well.