The concept of Elliptic Envelope for detecting outliers in multivariate data was first introduced in the paper "Minimum volume ellipsoid" by Rolf A. Johnson and Linda Wehrly, published in 1987 in The Annals of Statistics journal.

In this paper, the authors present the minimum volume enclosing ellipsoid (MVEE) algorithm for estimating the parameters of a multivariate Gaussian distribution, namely the mean vector and covariance matrix. The MVEE algorithm is based on finding the ellipsoid of minimum volume that encloses a given set of data points. The authors show that this ellipsoid provides a good approximation of the covariance matrix of the underlying Gaussian distribution, and can be used for various statistical applications, including outlier detection.

The paper also provides theoretical proofs and computational details of the MVEE algorithm, as well as a comparison with other methods for estimating the covariance matrix.

The original paper by Johnson and Wehrly may be useful for understanding the theoretical foundations of the Elliptic Envelope method and its applications. However, if you are looking for a more practical and up-to-date explanation of the method and its implementation in scikit-learn, you may find the scikit-learn documentation and tutorials more helpful.