

# Statistical Depth Functions

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Satvik Saha

Supervised by Dr. Anirvan Chakraborty

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Department of Mathematics and Statistics,  
Indian Institute of Science Education and Research, Kolkata

1. Depth Functions for Functional Data
2. Outlier Detection for Functional Data
3. Local Depth Functions
4. Concluding Remarks

# Depth Functions

A *depth function* quantifies how *central* a point  $\mathbf{x} \in \mathcal{X}$  is with respect to a distribution  $F$ .

This induces a *center-outwards* ordering on the space  $\mathcal{X}$ .

## Depth Functions in $\mathbb{R}^d$

We want  $D: \mathbb{R}^d \times \mathcal{F} \rightarrow \mathbb{R}$  to be bounded, non-negative, continuous, and satisfy the following properties.

P1. **Affine invariance:**  $D(A\mathbf{x} + b, F_{A\mathbf{x}+b}) = D(\mathbf{x}, F_X)$ .

P2. **Maximality at centre:**  $D(\theta, F_X) = \sup_{\mathbf{x} \in \mathbb{R}^d} D(\mathbf{x}, F)$ .

P3. **Monotonicity along rays:**  $D(\mathbf{x}, F) \leq D(\theta + \alpha(\mathbf{x} - \theta), F)$ .

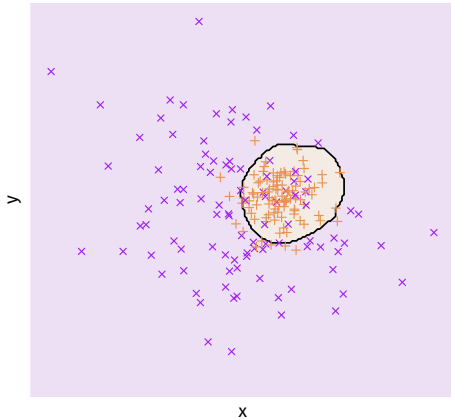
P4. **Vanish at infinity:**  $D(\mathbf{x}, F) \rightarrow 0$  as  $\|\mathbf{x}\| \rightarrow \infty$ .

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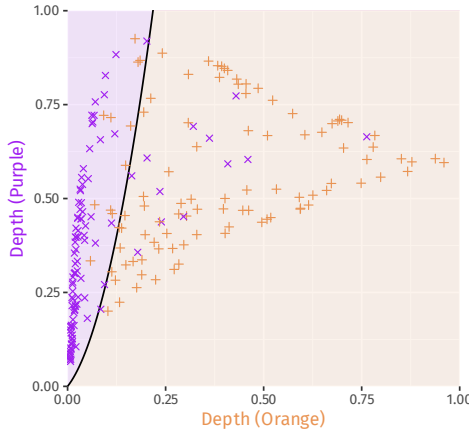
Zuo, Y., & Serfling, R. (2000) General notions of statistical depth function

# The DD classifier

Training Data



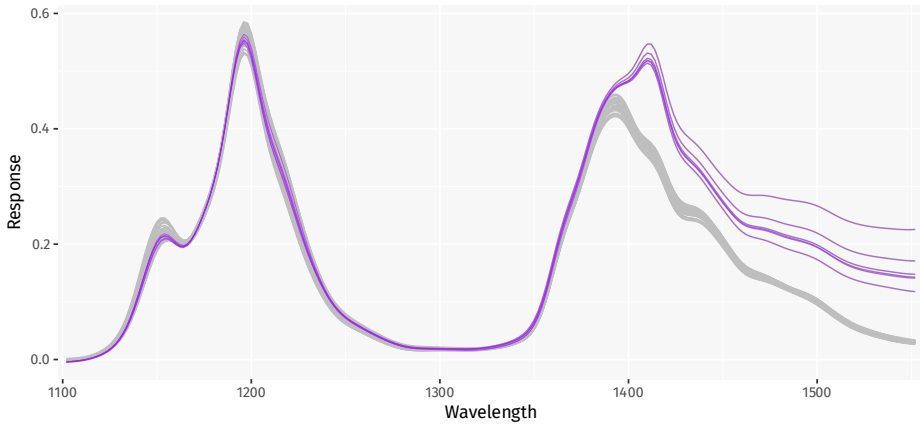
Test Data (DD Plot)



# Depth Functions for Functional Data

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NIR spectra of gasoline samples



## Depth Functions in Banach spaces $\mathcal{X}$

Let  $\mathcal{X}$  be a class of functions of the form  $\mathbf{x}: [0, 1] \rightarrow \mathbb{R}^d$ , equipped with a norm  $\|\cdot\|$ . We typically choose  $L^2[0, 1]$  or  $\mathcal{C}[0, 1]$ .

We want to generalize the Zuo-Serfling properties (P1-4) in this setting, for depth functions  $D: \mathcal{X} \times \mathcal{F} \rightarrow \mathbb{R}$ .

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Gijbels, I., & Nagy, S. (2017) On a General Definition of Depth for Functional Data



# Statistical Depth Functions

## └ Depth Functions for Functional Data

### └ Depth Functions in Banach spaces $\mathcal{X}$

Depth Functions in Banach spaces  $\mathcal{X}$

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Gijbels, I., & Naggy, S. (2017) On a General Definition of Depth for Functional Data

Properties  $P3$  (Monotonicity along rays) and  $P4$  (Vanish at infinity) carry over naturally.

# Non-degeneracy

P0. **Non-degeneracy:**  $\inf_{\mathbf{x} \in \mathcal{X}} D(\mathbf{x}, F) < \sup_{\mathbf{x} \in \mathcal{X}} D(\mathbf{x}, F)$ .

The naïve generalization of the halfspace/Tukey depth

$$D_H(\mathbf{x}, F) = \inf_{\mathbf{v} \in \mathcal{X}^*} P_{X \sim F}(\mathbf{v}^*(X) \leq \mathbf{v}^*(\mathbf{x})),$$

is degenerate for a wide class of distributions  $\mathcal{F}$ . For instance,  $\mathcal{X} = \mathcal{C}[0, 1]$ , Gaussian processes with positive definite covariance kernels.

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Chakraborty, A., & Chaudhuri, P. (2014) On data depth in infinite dimensional spaces

# Statistical Depth Functions

## └ Depth Functions for Functional Data

### └ Non-degeneracy

Non-degeneracy

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The naïve generalization of the halfspace/Tukey depth

$$D_H(x, F) = \inf_{v \in \mathbb{R}^n} P_{X \sim F}\{v^T(X) \leq v^T(x)\}.$$

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Chakraborty, A. & Chaudhuri, P (2014) On data depth in infinite dimensional spaces

This also applies to the functional analogue of the projection depth.

The functional analogue of the spatial depth

$$D_{Sp}(\mathbf{x}, F) = 1 - \left\| \mathbb{E}_{X \sim F} \left[ \frac{\mathbf{x} - X}{\|\mathbf{x} - X\|_2} \right] \right\|_2,$$

does not suffer from degeneracy.

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Chakraborty, A., & Chaudhuri, P. (2014) The spatial distribution in infinite dimensional spaces and related quantiles and depths

P1S. **Scalar-affine invariance:** For  $a, b \in \mathbb{R}$  with  $a$  non-zero and  $\mathbf{x} \in \mathcal{X}$ ,

$$D(a\mathbf{x} + b, F_{a\mathbf{x}+b}) = D(\mathbf{x}, F_{\mathbf{x}}).$$

P1F. **Function-affine invariance:** For  $a, b, \mathbf{x} \in \mathcal{X}$ , with  $a\mathbf{x} \in \mathcal{X}$ ,

$$D(a\mathbf{x} + b, F_{a\mathbf{x}+b}) = D(\mathbf{x}, F_{\mathbf{x}}).$$

# Maximality at Center

We say that  $F_X$  is symmetric about  $\theta \in \mathcal{X}$  if for all  $\varphi \in \mathcal{X}^*$ , we have  $\varphi(X)$  symmetric about  $\varphi(\theta)$ .

- P2C. **Maximality at center of central symmetry:** For  $F \in \mathcal{X}$  centrally symmetric about  $\theta \in \mathcal{X}$ ,  $D(\theta, F) = \sup_{x \in \mathcal{X}} D(x, F)$ .
- P2H. **Maximality at center of halfspace symmetry:** For  $F \in \mathcal{X}$  halfspace symmetric about  $\theta \in \mathcal{X}$ ,  $D(\theta, F) = \sup_{x \in \mathcal{X}} D(x, F)$ .

# The Integrated and Infimal Depths

$$D_{FM}(\mathbf{x}, F_X) = \int_{[0,1]} D(\mathbf{x}(t), F_{X(t)}) w(t) dt.$$

$$D_{Inf}(\mathbf{x}, F_X) = \inf_{t \in [0,1]} D(\mathbf{x}(t), F_{X(t)}).$$

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Fraiman, R., & Muniz, G. (2001) Trimmed means for functional data  
Mosler, K. (2013) Depth Statistics

# The $J$ -th order Integrated and Infimal Depths

$$D_{FM}^J(\mathbf{x}, F_X) = \int_{[0,1]^J} D((\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}, F_{(\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}}) w(\mathbf{t}) d\mathbf{t}.$$

$$D_{Inf}^J(\mathbf{x}, F_X) = \inf_{\mathbf{t} \in [0,1]^J} D((\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}, F_{(\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}}).$$

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Nagy, S., Gijbels, I., & and Hlubinka, D. (2017) Depth-Based Recognition of Shape Outlying Functions



# Statistical Depth Functions

## └ Depth Functions for Functional Data

### └ The $J$ -th order Integrated and Infimal Depths

These  $J$ -th order depths carry information about the derivatives of the curves, of orders  $0, \dots, J - 1$ .

$$D_{int}^J(\mathbf{x}, F_X) = \int_{[0, \vartheta]} D(\{\mathbf{x}(t_1), \dots, \mathbf{x}(t_j)\}^T, F_{\{\mathbf{x}(t_1), \dots, \mathbf{x}(t_j)\}^T}) w(t) dt.$$

$$D_{inf}^J(\mathbf{x}, F_X) = \inf_{\mathbf{z} \in [0, \vartheta]} D(\{\mathbf{x}(t_1), \dots, \mathbf{x}(t_j)\}^T, F_{\{\mathbf{x}(t_1), \dots, \mathbf{x}(t_j)\}^T}).$$

# The Band Depth

$$D_B^j(\mathbf{x}, F) = \sum_{j=2}^J P_{\mathbf{X}_i \sim F}(\mathbf{x} \in \text{conv}(\mathbf{X}_1, \dots, \mathbf{X}_j)).$$

This is the proportion of  $j$ -tuples of curves, for  $2 \leq j \leq J$ , which *completely* envelope  $\mathbf{x}$ .

The band depth becomes degenerate for  $\mathcal{X} = \mathcal{C}[0, 1]$ , Feller processes  $\mathbf{X}$  (e.g. Brownian motion) with  $P(\mathbf{X}_0 = 0) = 1$  and each  $\mathbf{X}_t$  for  $t > 1$  non-atomic and symmetric about 0.

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López Pintado, S., & Romo, J. (2009) On the concept of depth for functional data

# The Modified Band Depth

Define the *enveloping time*

$$\text{ET}(\mathbf{x}; \mathbf{x}_1, \dots, \mathbf{x}_j) = m_1(\{t \in [0, 1]: \mathbf{x}(t) \in \text{conv}(\mathbf{x}_1(t), \dots, \mathbf{x}_j(t))\})$$

The modified band depth is defined as

$$D_{\text{MBD}}(\mathbf{x}, F) = \sum_{j=2}^J \mathbb{E}_{\mathbf{x}_j \sim F} [\text{ET}(\mathbf{x}; \mathbf{X}_1, \dots, \mathbf{X}_j)] .$$

# The Half-Region Depth

We say that  $\mathbf{y}$  is in the hypograph (resp. epigraph) of  $\mathbf{x}$ , denoted  $\mathbf{y} \in H_{\mathbf{x}}$  (resp.  $E_{\mathbf{x}}$ ), if  $\mathbf{y}(t) \leq \mathbf{x}(t)$  (resp.  $\geq$ ) for all  $t \in [0, 1]$ .

The half-region depth is defined as

$$D_{HR}(\mathbf{x}, F) = \min \{P_F(H_{\mathbf{x}}), P_F(E_{\mathbf{x}})\}.$$

This suffers from the same degeneracy problems as the band depth.

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López Pintado, S., & Romo, J. (2011) A half-region depth for functional data

# The Modified Half-Region Depth

Define the Modified Hypograph (MHI) and Epigraph (MEI) Indices as

$$\text{MHI}_F(\mathbf{x}) = \mathbb{E}_{X \in F}[m_1\{t \in [0, 1]: \mathbf{x}(t) \geq X(t)\}],$$

$$\text{MEI}_F(\mathbf{x}) = \mathbb{E}_{X \in F}[m_1\{t \in [0, 1]: \mathbf{x}(t) \leq X(t)\}].$$

The modified half-region depth is defined as

$$D_{\text{MHR}}(\mathbf{x}, F) = \min \{ \text{MHI}_F(\mathbf{x}), \text{MEI}_F(\mathbf{x}) \}.$$

## Partially Observed Functional Data

Suppose that  $X \sim F_X$  is not observed on the entire interval  $[0, 1]$ , but rather on some random compact subinterval  $O \sim Q$  (independent of  $X$ ).

Given a dataset  $\mathcal{D} = \{(X_i, O_i)\}_{i=1}^n$  where  $(X_i, O_i) \stackrel{\text{iid}}{\sim} F_X \times Q$ , we keep track of the indices observed at time  $t \in [0, 1]$  as  $\mathcal{J}(t) = \{j: t \in O_j\}$ , as well as their number  $q(t) = |\mathcal{J}(t)|$ .

# The Partially Observed Integrated Functional Depth (POIFD)

We may define a depth function in this setting via

$$D_{POIFD}((\mathbf{x}, o), F_X \times Q) = \int_o D(\mathbf{x}(t), F_{X(t)}) w_o(t) dt,$$

where  $w_o(t) = q(t) / \int_0 q(t) dt$ .

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Elías, A., Jiménez, R., Paganoni, A. M., & Sangalli, L. M. (2023) Integrated depths for partially observed functional data

# The Functional Reconstruction Problem

Given  $(X, O)$ , can we estimate  $X$  on  $M = [0, 1] \setminus O$ ?

We may search for a reconstruction operator  $\mathcal{R}: L^2(O) \rightarrow L^2(M)$  that minimizes the mean integrated prediction squared error loss  $\mathbb{E}[\|X_M - \mathcal{R}(X_O)\|^2]$ . In this setup, the best predictor is the conditional expectation  $\mathbb{E}[X_M \mid X_O]$ .

We may also search for a continuous linear reconstruction operator  $\mathcal{A}$ , by estimating terms of the Karhunen-Loève expansion of  $X$ .

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Kneip, A., & Liebl, D. (2020) On the optimal reconstruction of partially observed functional data



# The Functional Reconstruction Problem

Another approach is to take a convex linear combination of curves from a suitable curve envelope with indices  $\mathcal{J}$ .

The enveloping curves  $\mathcal{J}$  may be chosen so that  $(X, O)$  is as deep as possible inside the curve envelope.

Additionally, we want  $\mathcal{J}$  to envelope  $(X, O)$  for as long as possible (in the sense of the enveloping time **ET**), and contain as many near curves (in an appropriately modified norm  $\|\cdot\|'$ ) to  $(X, O)$  as possible.

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Elías, A., Jiménez, R., & Shang, H. L. (2023) Depth-based reconstruction method for incomplete functional data

# Outlier Detection for Functional Data

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## A Naïve Outlier Detection Scheme

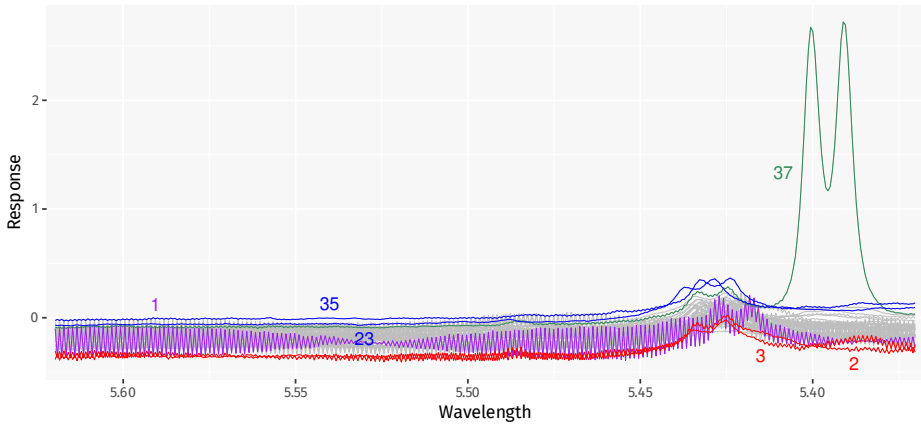
Given data  $\mathcal{D} = \{\mathbf{x}_i\}_{i=1}^n$ , we may extract ranks  $r_i = R(\mathbf{x}_i, \hat{F}_n)$ .

For instance, we may choose

$$R(\mathbf{x}, \hat{F}_n) = \frac{1}{n} \sum_{i=1}^n \mathbf{1}(D(\mathbf{x}_i, \hat{F}_n) \leq D(\mathbf{x}, \hat{F}_n)).$$

Declare those  $\mathbf{x}_i$  with unusually high ranks  $r_i$  as outliers, say greater than a cutoff  $Q_3 + 1.5 \text{ IQR}$ .

## NMR spectra of wine samples



# Functional Outliers

A curve  $x: [0, 1] \rightarrow \mathbb{R}$  may exhibit outlying behaviour within a body of curves in many ways.

- **Isolated outlier:** Significant deviation over a short interval.
- **Persistent outlier:** Deviation over a large/entire interval.
  - Shape
  - Shift
  - Amplitude

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Hubert, M., Rousseeuw, P. J., & Segaert, P. (2015) Multivariate functional outlier detection

# Statistical Depth Functions

## └ Outlier Detection for Functional Data

### └ Functional Outliers

Functional Outliers

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Hubert, M., Rousseeuw, P. J., & Segjaert, P. (2015) Multivariate functional outlier detection

For a shape outlier, the slices  $\mathbf{x}(t)$  may all seem inconspicuous in the marginals  $F_{X(t)}$ .

# Shape Outliers and Derivatives

One way of incorporating shape information of a curve  $\mathbf{x}$  is to bundle it with its derivatives  $\mathbf{x}^{(j)}$ .

$$\int_{[0,1]} D((\mathbf{x}^{(0)}(t), \dots, \mathbf{x}^{(j)}(t))^{\top}, F_{(\mathbf{x}^{(0)}(t), \dots, \mathbf{x}^{(j)}(t))^{\top}}) w(t) dt.$$

## Statistical Depth Functions

## └ Outlier Detection for Functional Data

## └ Shape Outliers and Derivatives

One way of incorporating shape information of a curve  $\mathbf{x}$  is to bundle it with its derivatives  $\mathbf{x}^{(j)}$ .

$$\int_{[0,1]} \mathcal{D}((\mathbf{x}^{(0)}(t), \dots, \mathbf{x}^{(J)}(t))^T, F_{\mathcal{D}}(\mathbf{x}^{(0)}(t), \dots, \mathbf{x}^{(J)}(t))^T) w(t) dt.$$

This suffers from errors in approximating derivatives, and the assumption of differentiability in the first place.



# Shape Outliers and the $J$ -th order Integrated Depth

We say that a curve  $\mathbf{x}$  is a  $J$ -th order outlier with respect to  $F_X$  if there exists  $\mathbf{t} \in [0, 1]^J$  such that the vector  $(\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}$  is outlying with respect to  $F_{(\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}}$ .

$$D_{FM}^J(\mathbf{x}, F_X) = \int_{[0,1]^J} D((\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}, F_{(\mathbf{x}(t_1), \dots, \mathbf{x}(t_J))^{\top}}) w(\mathbf{t}) d\mathbf{t}.$$

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Nagy, S., Gijbels, I., & and Hlubinka, D. (2017) Depth-Based Recognition of Shape Outlying Functions

## Statistical Depth Functions

## └ Outlier Detection for Functional Data

└ Shape Outliers and the  $J$ -th order Integrated Depth

We say that a curve  $x$  is a  $J$ -th order outlier with respect to  $F_X$  if there exists  $t \in [0, 1]^J$  such that the vector  $(x(t_1), \dots, x(t_J))^T$  is outlying with respect to  $F_{(X(t_1), \dots, X(t_J))^T}$ .

$$D_{J,0}^{\text{out}}(x, F_X) = \int_{[0,1]^J} D((x(t_1), \dots, x(t_J))^T, F_{(X(t_1), \dots, X(t_J))^T}) w(t) dt.$$

Nagaj, S., Gijbels, I. & and Ruzibizira, D. (2017) Depth-Based Recognition of Shape Outlying Functions

- This process looks at points of the form  $(x(t), x(t+h), \dots)$ , thus encoding information about the derivatives.
- One may choose the weight function  $w(\cdot)$  to put emphasis on the diagonal.

# The Centrality-Stability Scheme

Consider an outlyingness function  $O(\mathbf{x}(t))$  which measures the outlyingness of  $\mathbf{x}(t)$  with respect to  $F_{X(t)}$ . For instance, we may choose

$$O(\mathbf{x}(t)) = \frac{\mathbf{x}(t) - \text{med}(X(t))}{\text{MAD}(X(t))}.$$

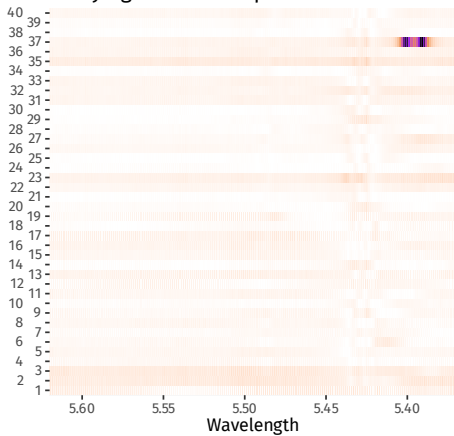
Then, we may define a depth function

$$D(\mathbf{x}, F_X) = \int_{[0,1]} (1 + |O(\mathbf{x}(t))|)^{-1} dt.$$

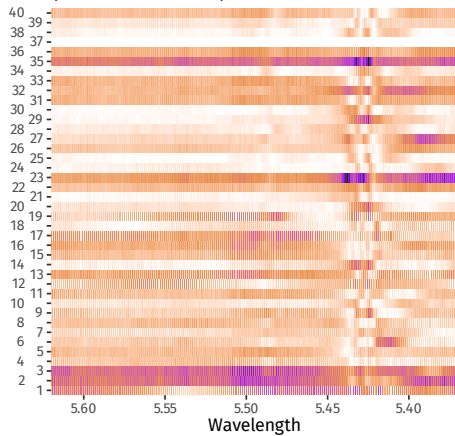
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Hubert, M., Rousseeuw, P. J., & Segaert, P. (2015) Multivariate functional outlier detection

Outlyingness heatmap



(Zeroed curve #37)



# The Centrality-Stability Scheme

Define

$$\widetilde{MO}(\mathbf{x}, F_X) = \int_{[0,1]} |O(\mathbf{x}(t))| dt$$

Then, Cauchy-Schwarz gives

$$D(\mathbf{x}, F_X) \cdot (1 + \widetilde{MO}(\mathbf{x}, F_X)) \geq 1,$$

with equality when  $O(\mathbf{x}(\cdot))$  remains constant over time.

# The Centrality-Stability scheme

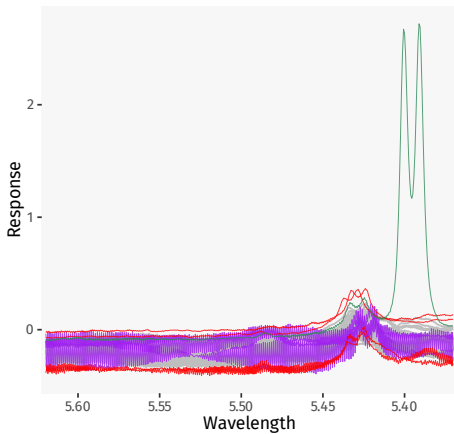
Any sudden deviation in outlyingness will be detected by the *stability deviation*

$$\Delta S = (1 + \widetilde{MO}(\mathbf{x}, F)) - \frac{1}{D(\mathbf{x}, F)}.$$

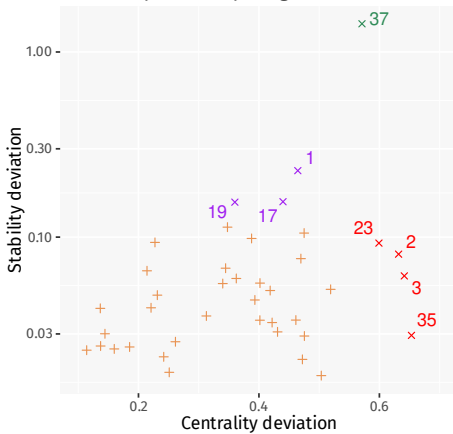
The *centrality deviation* is measured as

$$\Delta C = 1 - D(\mathbf{x}, F).$$

Data



Centrality-Stability diagram



We may measure the variability in outlyingness over time more simply via

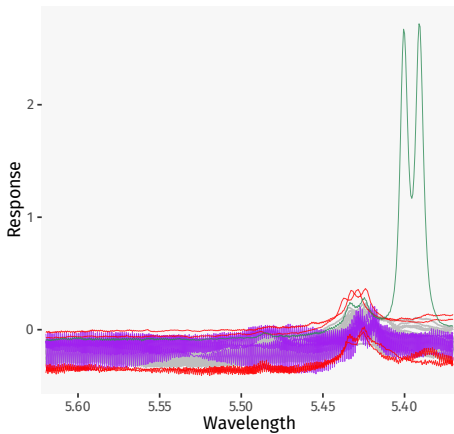
$$\begin{aligned}\mathbf{MO}(\mathbf{x}, F) &= \int_{[0,1]} O(\mathbf{x}(t)) \, dt, \\ \mathbf{VO}(\mathbf{x}, F) &= \int_{[0,1]} \|O(\mathbf{x}(t)) - \mathbf{MO}(\mathbf{x}, F)\|^2 \, dt.\end{aligned}$$

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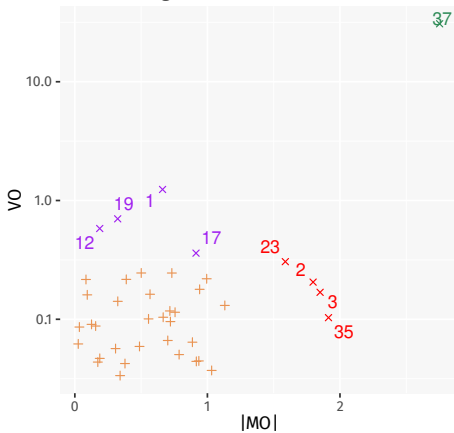
Dai, W., & Genton, M. G. (2018) An outlyingness matrix for multivariate functional data classification



Data



MO-VO diagram



# The Outliergram

Given a dataset of curves  $\mathcal{D} = \{\mathbf{x}_i\}_{i=1}^n$ , the distances

$$d_i = a_0 + a_1 \text{MEI}(\mathbf{x}_i) + a_2 n^2 \text{MEI}(\mathbf{x}_i)^2 - \text{MBD}(\mathbf{x}_i),$$

where  $a_0 = a_2 = -2/n(n+1)$ ,  $a_1 = 2(n+1)/(n-1)$ , are indicative of shape outlyingness.

Thus, one may declare  $\mathbf{x}_i$  as an outlier if  $d_i$  exceeds a cutoff such as  $Q_3 + 1.5 \text{IQR}$ .

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Arribas-Gil, A., & Romo, J. (2014). Shape outlier detection and visualization for functional data: the outliergram

# Statistical Depth Functions

## └ Outlier Detection for Functional Data

### └ The Outliergram

The numbers  $d_i$  are always positive!

#### The Outliergram

Given a dataset of curves  $\mathcal{Y} = \{x_i\}_{i=1}^n$ , the distances

$$d_i = a_2 + a_1 \text{MEI}(x_i) + a_2 n^2 \text{MEI}(x_i)^2 - \text{MBD}(x_i),$$

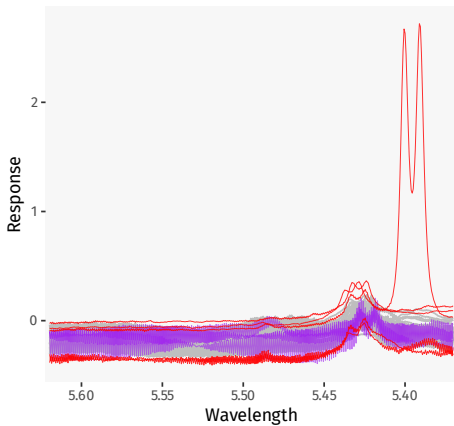
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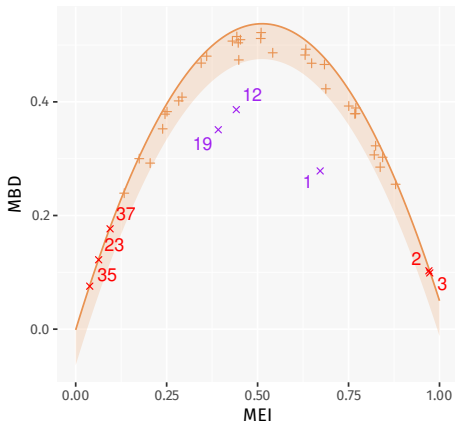
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Arribas-Gil, A., & Romo, J. (2014). Shape outlier detection and visualization for functional data: the outliergram

Data



Outliergram



# Local Depth Functions

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# Elliptical Distributions

We say that a distribution  $F$  is elliptical if it admits a density of the form

$$f_{\mathbf{x}}(\mathbf{x}) = c|\Sigma|^{-1/2}h\left((\mathbf{x} - \boldsymbol{\mu})^{\top}\Sigma^{-1}(\mathbf{x} - \boldsymbol{\mu})\right)$$

for some strictly decreasing function  $h$ . Write  $F \in \text{Ell}(h; \boldsymbol{\mu}, \Sigma)$ .

An affine invariant depth function continuous in  $\mathbf{x}$  uniquely determines  $F$  within  $\text{Ell}(h; \cdot, \cdot)$ . The depth and density contours coincide.

## Statistical Depth Functions

## └ Local Depth Functions

## └ Elliptical Distributions

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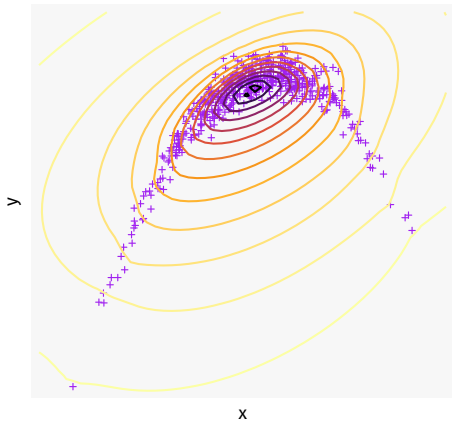
$$f_{\mathbf{x}}(\mathbf{x}) = c|\Sigma|^{-1/2}h\left((\mathbf{x} - \boldsymbol{\mu})^T \Sigma^{-1}(\mathbf{x} - \boldsymbol{\mu})\right)$$

for some strictly decreasing function  $h$ . Write  $F \in \text{Ell}(\mathbf{h}; \boldsymbol{\mu}, \Sigma)$ .

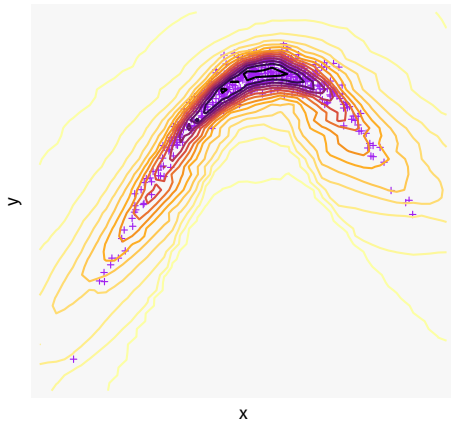
An affine invariant depth function continuous in  $\mathbf{x}$  uniquely determines  $F$  within  $\text{Ell}(\mathbf{h}, \cdot, \cdot)$ . The depth and density contours coincide.

- The whitened random variable  $\mathbf{Z} = \Sigma^{-1/2}(\mathbf{X} - \boldsymbol{\mu})$  has density  $f_{\mathbf{Z}}(\mathbf{z}) \propto h(\|\mathbf{z}\|^2)$ .
- The halfspace, simplicial, projection depths satisfy this property.
- In general, depths such as the halfspace depth always produce convex central regions.

Spatial depth



Local spatial depth,  $\beta = 0.2$





# Local Depth Neighbourhoods

Given  $\mathbf{x} \in \mathcal{X}$ , we may symmetrize  $F_{\mathbf{X}}$  as

$$F_{\mathbf{X}}^{\mathbf{x}} = \frac{1}{2}F_{\mathbf{X}} + \frac{1}{2}F_{2\mathbf{x}-\mathbf{X}}.$$

The probability- $\beta$  depth-based neighbourhood of  $\mathbf{x}$  in  $F_{\mathbf{X}}$  is simply the  $\beta$ -th central region of  $F_{\mathbf{X}}^{\mathbf{x}}$ . This is denoted by  $N_{\beta}^{\mathbf{x}}(F_{\mathbf{X}})$ .

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Paindaveine, D., & Van Bever, G. (2013) From depth to local depth: A focus on centrality

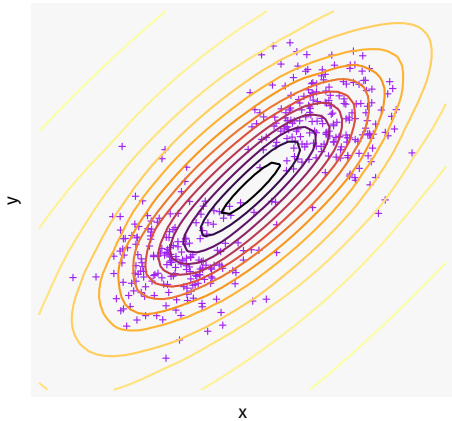
Let  $F_\beta^{\mathbf{x}}$  denote the distribution  $F_X$  conditioned on  $N_\beta^{\mathbf{x}}(F_X)$ .

The local depth function at locality level  $\beta \in (0, 1]$  is defined as

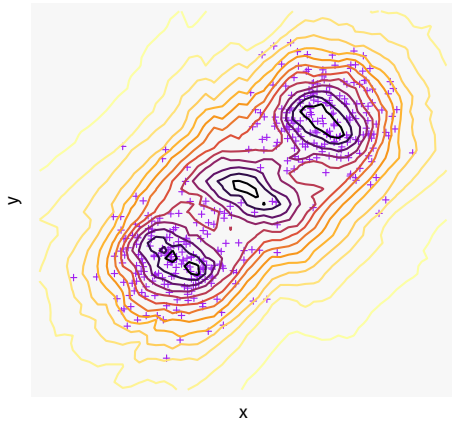
$$LD(\mathbf{x}, F_X) = D(\mathbf{x}, F_\beta^{\mathbf{x}}).$$

When  $\beta = 1$ , we have  $LD_1 = D$ .

Spatial depth



Local spatial depth,  $\beta = 0.2$



# Local Depth based Regression

Let  $\tilde{F}_\beta^{\mathbf{x}}$  denote the distribution  $F_X^{\mathbf{x}}$  conditioned on  $N_\beta^{\mathbf{x}}(F_X)$ . Note that this is angularly symmetric about  $\mathbf{x}$ .

Given  $\mathbf{x} \in \mathcal{X}$ , we may define a local depth kernel, centered at  $\mathbf{x}$ , via

$$K_\beta^{\mathbf{x}}: N_\beta^{\mathbf{x}}(F_X) \rightarrow \mathbb{R}, \quad \mathbf{z} \mapsto D(\mathbf{z}, \tilde{F}_\beta^{\mathbf{x}}).$$

Extend this to  $\mathcal{X}$  by setting  $K_\beta^{\mathbf{x}}(\cdot) = 0$  outside  $N_\beta^{\mathbf{x}}(F_X)$ .

# Local Depth based Regression

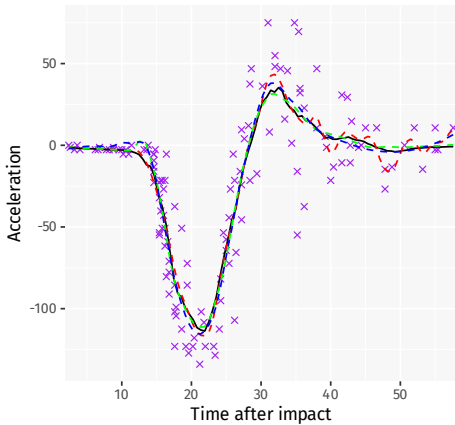
We propose a linear estimator of the form

$$\hat{y}_\beta(\mathbf{x}) = \sum_i w_i(\mathbf{x}) y_i, \quad w_i(\mathbf{x}) = \frac{K_\beta^\mathbf{x}(\mathbf{x}_i)}{\sum_j K_\beta^\mathbf{x}(\mathbf{x}_j)}.$$

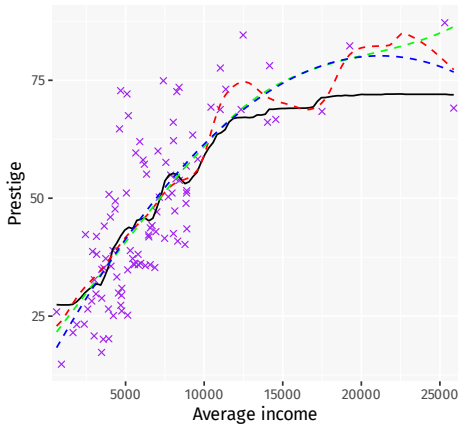
This may be interpreted as a weighted KNN estimator, or a variable bandwidth kernel estimator.

We only have one tuning parameter  $\beta \in (0, 1]$ .

Motorcycle accidents

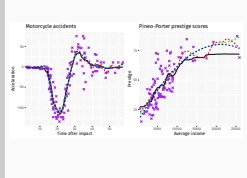


Pineo-Porter prestige scores



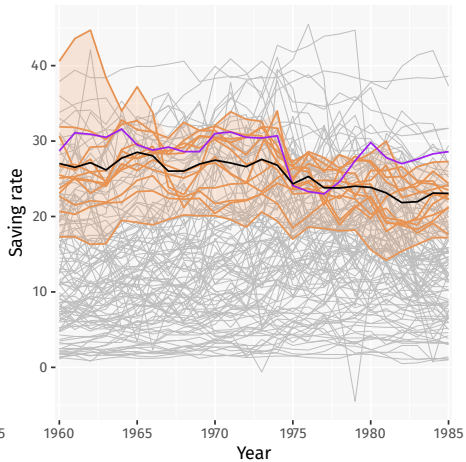
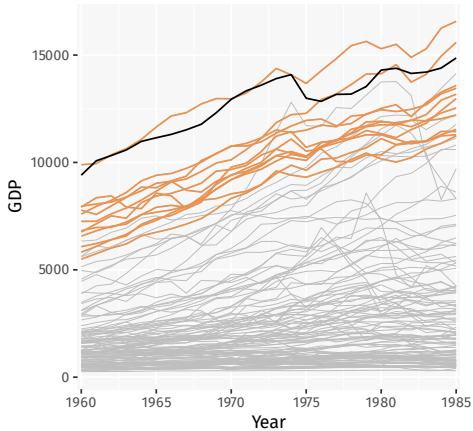
# Statistical Depth Functions

## Local Depth Functions



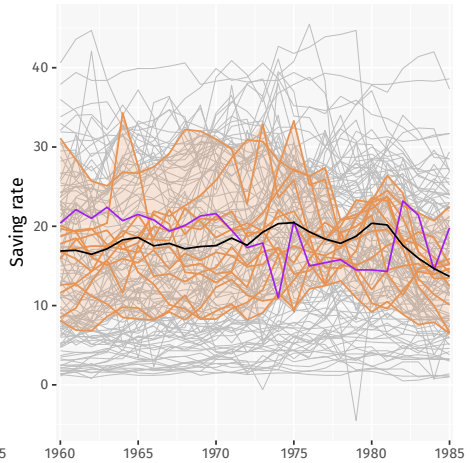
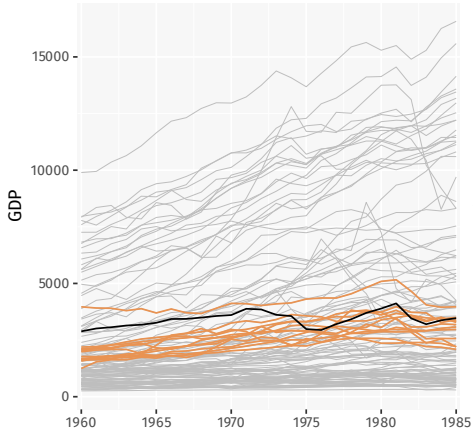
The methods used are local depth based regression (black), Nadaraya-Watson kernel (red), local linear (green) and quadratic (blue).

## Switzerland

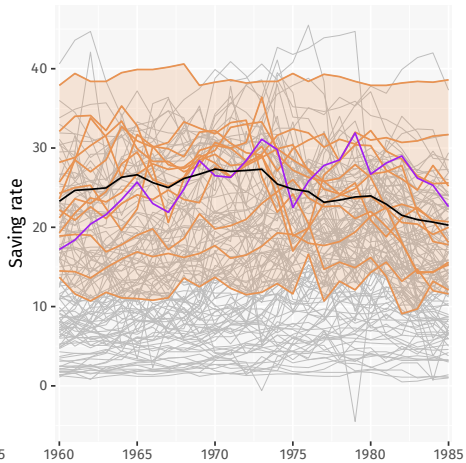
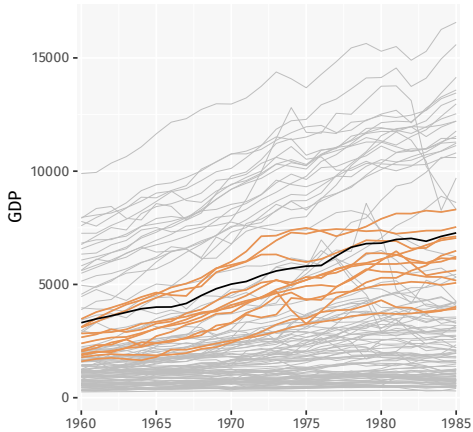




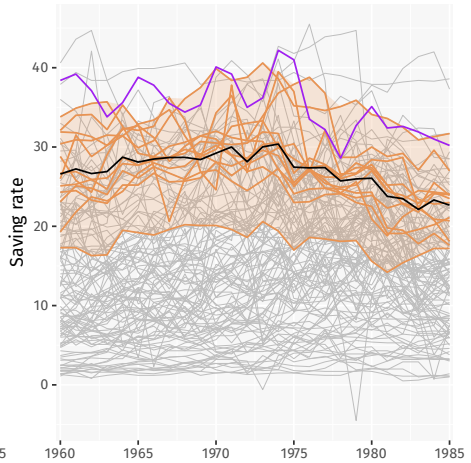
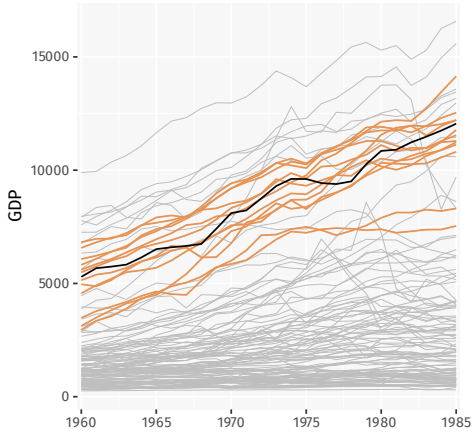
## Chile



## Ireland



## Finland



## Concluding Remarks

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- Formulation and Properties of Depth Functions
  - Multivariate Data
  - Functional Data
- Extensions of Depth Functions
  - Partially Observed Functional Data
  - Local Depth
- Applications
  - Exploratory Data Analysis
  - Testing
  - Classification
  - Clustering
  - Outlier Detection
  - Data Reconstruction
  - Regression ?

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