Contents

Chapter 1

Projection of Exponential Variables and 1-D Optimization for Tukey Depth

In this chapter we derive the probability density function (PDF) and cumulative distribution function (CDF) for the projection

$$Y = \cos\phi\, X_1 + \sin\phi\, X_2, \quad X_1 \sim \mathrm{Exp}(\lambda_1), \quad X_2 \sim \mathrm{Exp}(\lambda_2), \quad \phi \in [0, 2\pi],$$

where we set

$$a = \cos\phi, \quad b = \sin\phi.$$

Our objective is to obtain explicit expressions for the PDF and CDF of Y and explain how we handle cases where the projections become negative. We then reduce the problem of finding the optimal half-space (or Tukey depth) to a one-dimensional minimization over ϕ.

1.1 Derivation of the PDF and CDF

1.1.1 Balanced Case: $a > 0$ and $b > 0$

When both a and b are positive, the scaled variables aX_1 and bX_2 have the densities

$$f_{aX_1}(s) = \frac{\lambda_1}{a} \exp\left(-\frac{\lambda_1}{a}\, s\right), \quad s \geq 0,$$

$$f_{bX_2}(s) = \frac{\lambda_2}{b} \exp\left(-\frac{\lambda_2}{b}\, s\right), \quad s \geq 0.$$

Thus, for $Y = aX_1 + bX_2$ the PDF is given by

$$f_Y(t) = \int_0^t f_{aX_1}(s)\, f_{bX_2}(t-s)\, ds.$$

Carrying out the integration we obtain

$$f_Y(t) = \frac{\lambda_1 \lambda_2}{ab}\, e^{-\frac{\lambda_2}{b}t} \int_0^t \exp\left[-\left(\frac{\lambda_1}{a} - \frac{\lambda_2}{b}\right)s\right] ds$$

$$= \frac{\lambda_1 \lambda_2}{\lambda_1 b - \lambda_2 a}\left(e^{-\frac{\lambda_2}{b}t} - e^{-\frac{\lambda_1}{a}t}\right), \quad t \geq 0.$$

The corresponding CDF is

$$F_Y(t) = \frac{\lambda_1 b\left(1 - e^{-\frac{\lambda_2}{b}t}\right) - \lambda_2 a\left(1 - e^{-\frac{\lambda_1}{a}t}\right)}{\lambda_1 b - \lambda_2 a}, \quad t \geq 0.$$

1.1.2 Case $a < 0$ or $b < 0$

One might be tempted to simply replace a and b with their absolute values; however, because the density involves aX_1 (or bX_2) whose support becomes $(-\infty, 0]$ when the scaling constant is negative, we cannot simply use the modulus. In particular, if $a < 0$ then

$$f_{aX_1}(s) = \frac{\lambda_1}{|a|} \exp\left(-\frac{\lambda_1}{|a|}|s|\right), \quad s \le 0.$$

This insertion of absolute values inside the integral makes the convolution

$$f_Y(t) = \int_{-\infty}^{\infty} f_{aX_1}(s)\, f_{bX_2}(t-s)\, ds$$

considerably more complex. For this reason, in practice we compute

$$F_Y(t) = \mathbb{P}(aX_1 + bX_2 \le t)$$

via Monte Carlo simulation rather than pursuing an intractable closed-form derivation.

1.1.3 Comparison of Balanced ($a = b$) versus Asymmetric Cases

When $a = b$ (i.e. $\cos\phi = \sin\phi$), the condition is satisfied for $\phi = \pi/4$ and $\phi = 5\pi/4$ (that is, $\phi = \pi/4$ modulo π). In this balanced case, if we further assume $\lambda_1 = \lambda_2$ (or more generally $\lambda_1 b = \lambda_2 a$), both scaled variables share the effective rate

$$r = \frac{\lambda_1}{a} = \frac{\lambda_2}{a}.$$

Then,

$$Y = a(X_1 + X_2)$$

follows a Gamma distribution with shape parameter 2 and rate r, so that

$$f_Y(t) = r^2\, t\, e^{-rt}, \quad F_Y(t) = 1 - e^{-rt}(1 + rt), \quad t \ge 0.$$

Thus, the tail probability in the balanced case is

$$1 - F_Y(t) = e^{-rt}(1 + rt).$$

For the asymmetric case, we have

$$F_Y(t) = \frac{\lambda_1 b\left(1 - e^{-\frac{\lambda_2}{b}t}\right) - \lambda_2 a\left(1 - e^{-\frac{\lambda_1}{a}t}\right)}{\lambda_1 b - \lambda_2 a}.$$

By expanding the exponentials in a Taylor series, we obtain for the balanced case:

$$1 - F_Y(t) = e^{-rt}(1 + rt) = 1 - \frac{r^2 t^2}{2} + \frac{r^3 t^3}{3} + \cdots,$$

whereas for the asymmetric case, the series expansion yields additional terms that increase the tail probability. More precisely, when $\lambda_1 = \lambda_2$ and $a \ne b$ the second-order term becomes larger, so that

$$1 - F_Y^{(a=b)}(t) \le 1 - F_Y^{(a\ne b)}(t) \quad \text{for all } t \ge 0.$$

This inequality signifies that the balanced projection minimizes the tail probability, which is confirmed by our numerical experiments (see Figures 1.1, 1.2, and 1.3).

1.2 Reduction to One-Dimensional Optimization

For a fixed point $\theta \in \mathbb{R}^2$, the Tukey depth is defined as

$$D(\theta) = \min_{\phi \in [0,2\pi]} \left\{ 1 - F_Y\left(\theta \cdot (\cos\phi, \sin\phi)\right) \right\}.$$

That is, one seeks the optimal projection direction

$$\phi^* = \underset{\phi \in [0,2\pi]}{\operatorname{argmin}} \left\{ 1 - F_Y\left(\theta \cdot (\cos\phi, \sin\phi)\right) \right\}.$$

If the function

$$f(\phi) = 1 - F_Y\left(t(\phi)\right), \quad t(\phi) = \theta \cdot (\cos\phi, \sin\phi),$$

is unimodal over $[0, 2\pi]$, then a dichotomy (bisection) method can be applied to efficiently locate ϕ^*. This reduction to a one-dimensional optimization is the basis for our numerical approach.

1.3 Visualization of Results

To validate the derivations and the optimization procedure, we produce three complementary visualizations:
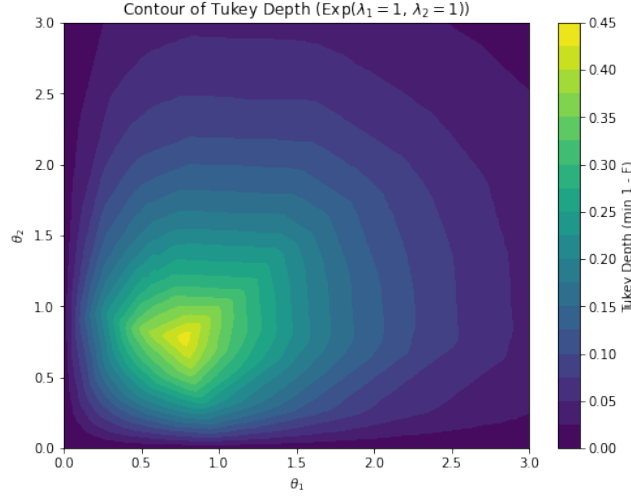

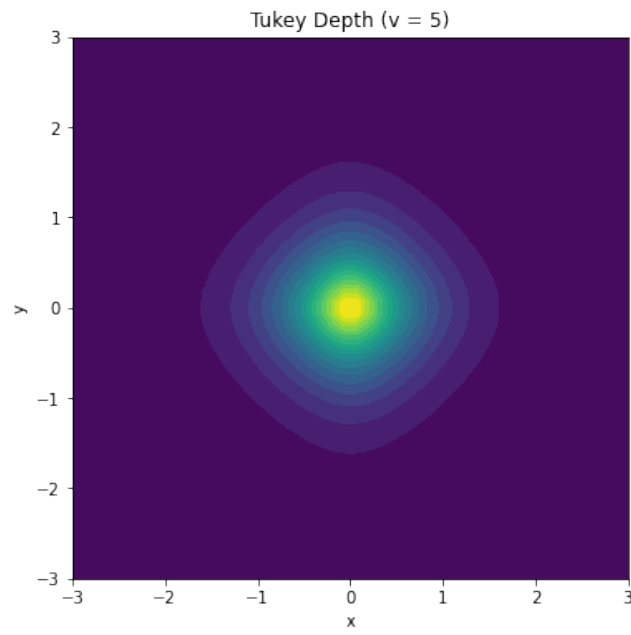Figure 1.1: Contour plot for $\lambda_1 = \lambda_2 = 1$.

Figure 1.2: Contour plot for $\lambda_1 = 0.5, \lambda_2 = 2$.
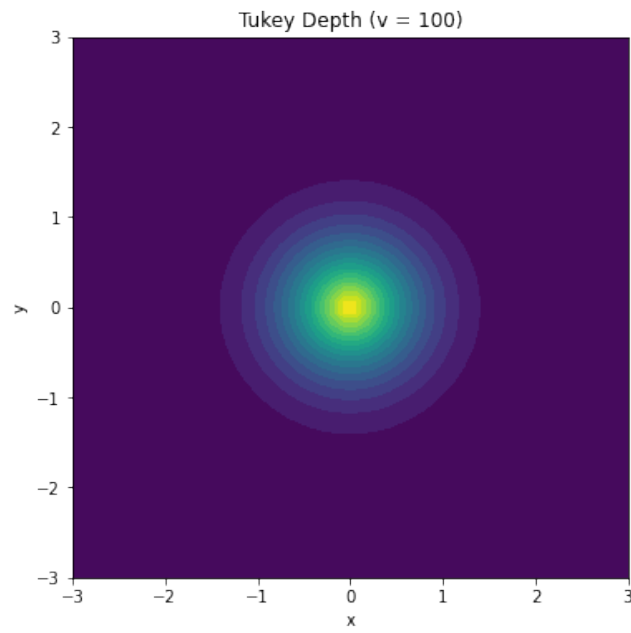

Figure 1.3: Contour plot for $\lambda_1 = 0.5, \lambda_2 = 10$.

Bibliography