

Quiz 8 (slides 9):

8 a) According to Zuo and Serfling, a statistical depth should fulfill four properties. What are the properties?

8 b) Assume that you have a set of bivariate observations. How do you calculate the Halfspace depth of a bivariate point with respect to that set of observations in practice?

Answers:

8 a) The four properties are: affine invariance, maximality of center, monotonicity with respect to the deepest point, vanishing at infinity. For details, see page 26 of the lecture slides 9.

8 b) See the corresponding video in MyCourses.