

Projection Based Data Depth Procedure with Application in Discriminant Analysis

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Abstract- Projection depth and its associated estimators, namely, Stahel-Donoho (S-D) estimator, Projection Trimmed Mean (PTM), Projection depth Contours (PC) and Projection Median (PM) have been studied in bivariate data. An attempt has been made to compute projection depth and its associated estimators by using the pair of location and scale estimator (Mean, Standard Deviation (SD)), (Median, Median Absolute Deviation (MAD)), and (Median, Q_n). The efficiency of these estimators is carried out by computing average misclassification error in discriminant analysis by using the projection depth based Stahel-Donoho estimator under real and simulating environment. The study concluded that (Median, MAD) and (Median, Q_n) based projection depth estimators performs well when compared with (Mean, SD).

Index Terms- Projection depth and its associated estimators; Robust discrimination analysis.

1. INTRODUCTION

Data depth is a concept which plays an important role in many notable fields of statistics, namely; data exploration, ordering, asymptotic distributions and robust estimation (Liu et al. 1999). The essence of the depth function in multivariate analyses is to measure degree of centrality of a point relative to a data set or to a probability distribution. Many robust procedures have been developed to compute the data depth. The data depth based approach has been received much attention now-a-days. Numerous depth notations have been proposed during the last few decades, namely, half space depth (Tukey 1975), simplicial depth (Liu 1990), regression depth (Rousseeuw and Hubert 1999) and projection depth (Liu 1992; Zuo and Serfling 2000; Zuo 2003).

The Projection Depth (PD) is very favorable to the robust statistics when compared with the other depth notations. It is due to the reason that all the desirable properties of the general statistical depth function defined in Zuo and Serfling (2000), namely, affine invariance, maximality at center, monotonicity relative to deepest point, and vanishing at infinity are satisfied by the PD.

The main objective of this paper is to estimate the associated estimators such as Stahel-Donoho estimator, projection trimmed mean, projection depth contours and projection median for bivariate data based on various pair of projection depth procedures. Further, the performance of the pairs has been studied under various levels of contaminations with the help of Stahel-Donoho estimator, by computing average misclassification probabilities in the context of robust

linear discriminant analysis in Hubert and Van Driessen (2014).

The rest of the paper is organized as follows. Section 2 describes the methodology of projection depth and its associated estimators. Section 3 discusses robust linear discriminant analysis. Section 4 examines the performance and critically compares the three pairs of projection depth procedures. Section 5 presents results obtained in real and simulation study in the context of robust discriminate analysis. The paper ends with conclusion in the last section.

2. PROJECTION DEPTH AND ITS ASSOCIATED ESTIMATORS

Zuo (2003) introduced a Projection-based depth functions, which has the highest breakdown point among all the existing affine equivariant multivariate location estimators and associated medians. It can induce a lot of favorable estimators, such as Stahel-Donoho estimator and depth weighted means for multivariate data (Zuo et al. 2004; Zuo 2006). Further, Zuo (2006) studied multidimensional trimming based on projection depth. Exact computation of bivariate projection depth and Stahel-Donoho estimator, with a proper choice of (μ, σ) are formulated and studied by Zuo and Lai (2011). Liu and Zuo (2014) studied computational aspects of projection depth and its associated estimators. The brief description of theory of projection depth is as follows.

Let μ (.) and σ (.) be univariate location and scale measures, respectively. Then the outlyingness of

a point $x \in R^P$ with respect to the distribution function F of X defined by (Liu 1992, Zuo 2003).

$$PD(x, F) = \frac{1}{1 + O(x, F)},$$

where,

$$O(x, F) = \sup_{\|u\|=1} |Q(u, x, F)|, \quad \square$$

(1)

where, $Q(u, x, F) = (u^T x - \mu(F_u)) / \sigma(F_u)$ and F_u is the distribution of $u^T x$. If $u^T x - \mu(F_u) = \sigma(F_u) = 0$, then define $Q(u, x, F) = 0$, which denotes the projection of x onto the unit vector u . Note that the most popular outlying function has the robust choice of μ and σ be the Median and MAD. Here, the pair (med, Q_n) , where med and Q_n is considered as location and scale estimator of $(\mu(F), \sigma(F))$ for a given sample $X^n = \{X_1, X_2, \dots, X_n\}$ from X . Let F_n be the corresponding distribution, then the projection depth and its associated estimators depend on the robust choice of $(Med, Q_n), Q(x, u, X^n)$ in (1) with respect to u .

$$Q(x, X^n) = \sup_{\|u\|=1} Q(u, x, X^n), \quad (2)$$

The outlying function is defined as

$$Q(u, x, X^n) = \left| \frac{u^T x - Med(u^T X^n)}{Q_n(u^T X^n)} \right|, \quad (3)$$

Where u^T denotes the projection of x onto the unit vector u and $u^T X^n = \{u^T X_1, u^T X_2, \dots, u^T X_n\}$. Let $X_{(1)} \leq X_{(2)} \leq \dots \leq X_{(n)}$ denote the order statistics corresponding to the univariate random variables Z_n .

$$Med(X^n) = \frac{X_{(\lfloor (n+1)/2 \rfloor)} + X_{(\lfloor (n+2)/2 \rfloor)}}{2},$$

$$Q_n(X^n) = d \left\{ |X_{(i)} - X_{(j)}|; i < j \right\}_{(k)},$$

where d is a constant factor and $k = \binom{h}{2} \approx \binom{n}{2} / 4$,

$h = \lfloor n/2 \rfloor + 1$ is roughly half the number of

observations. That is, $\binom{n}{2}$ is the interpoint distances

of k^{th} order statistics.

The main function of the projection depth is to be responsible for a center-outward ordering for the bivariate data. Based on this ordering, one can make the projection depth contours, which can provide us with a bivariate data of the quantile of an underlying distribution (Halin et al. 2010).

It's defined as

$$PR(\alpha, F) = \{x \in R^P : PD(x, F) \geq \alpha\}, \quad (4)$$

where $0 \leq \alpha \leq \alpha^* = \sup_{x \in R^P} PD(x, F)$ with α^{th}

Projection depth Region (DR). Then the corresponding α^{th} Projection Depth Contour can be distinct as the boundary of PDR (α, F) under some conditions (Zuo 2003) is given by

$$PC(\alpha, F) = \{x \in R^P : PD(x, F) = \alpha\}. \quad (5)$$

The innermost depth contour, which is a singleton in many situations, is the Projection depth Median (PM) of Zuo (2003)

$$PM(F) = PC(\alpha^*, F).$$

Based on the projection depth region $PR(\alpha, F)$, one can define the α^{th} Projection depth Trimmed Mean (PTM), (Zuo (2006)) as

$$PTM(\alpha, F) = \frac{\int_{PR(\alpha, F)} x w_1(PD(x, F)) F(dx)}{\int_{PR(\alpha, F)} w_1(PD(x, F)) F(dx)}, \quad (6)$$

where $w_1(\cdot)$ is a suitable (bound) weight function on $[0, 1]$. PTM is highly robustness and efficiency $\alpha=0$ and the famous degenerates PTM into the Stahel-Donoho location estimators (Stahel 1981; Donoho and Gasko 1992), i.e. the Projection Weighted Mean (PWM) and Projection Weighted Scatter (PWS)

$$PWM(F) = \frac{\int x w_1(PD(x, F)) F(dx)}{\int w_1(PD(x, F)) F(dx)}, \quad (7)$$

$$PWS(F) = \frac{\int (x - PWM(F))(x - PWM(F))^T w_2(PD(x, F)) F(dx)}{\int w_2(PD(x, F)) F(dx)}, \quad (8)$$

where $PWM(F)$ and $PWS(F)$ is the aforementioned Stahel-Donoho location and scatter estimator, $w_2(\cdot)$ denotes the weight function on $[0, 1]$ based on projection depth outlying function $(\mu(F), Q_n(F))$ as respectively. Note that the projection depth and its

associated estimators such as $PTM(F)$, $PWM(F)$ and $PWS(F)$ to be well defined, certain monotony conditions are required as follows:

$$\int w_i(PD(x, F))F(dx) > 0,$$

$$\int \|x\|^i w_i(PD(x, F))F(dx) < \infty, i = 1, 2.$$

with a finite sample $X^n = \{X_1, X_2, \dots, X_n\}$ from X and F_n be the corresponding empirical distribution of F based on X^n . By simply replacing F by F_n in projection depth and its related estimators can obtain their sample version.

3. ROBUST DISCRIMINANT ANALYSIS

Let p be the variable with n observations that are sampled from l different populations π_1, \dots, π_l . The discriminant analysis settings in the membership of each observation with respect to the populations, i.e., the data points into l groups with n_1, n_2, \dots, n_l

observations. Trivially, $\sum_{j=1}^l n_j = n$. Therefore, then

the observations by $\{x_{ij}; j = 1, \dots, l; i = 1, \dots, n_j\}$

Based on the initial estimates $\mu_{j,0}$ and $S_{j,0}$ are computed for each observation x_{ij} of group j and its (preliminary) robust distance is given by

$$RD_{ij}^0 = \sqrt{(x_{ij} - \mu_{j,0})^t S_{j,0}^{-1} (x_{ij} - \mu_{j,0})}.$$

The assign weight 1 to x_{ij} if

$$RD_{ij}^0 > \sqrt{\chi_{p,0.975}^2}.$$

The reweighted projection depth estimator for group j is then obtained as the median PWM_j and the scatter matrix PWS_j of those observations of group j with weight 1. It is shown that this reweighting step increases the finite-sample efficiency of the projection depth estimator considerably, whereas the breakdown value remains the same. These robust estimates of location and scatter now allow us to flag the outliers in the data, and to obtain more robust estimates of the membership probabilities. First compute the robust distance for each observation x_{ij} from group j ,

$$RD_{ij} = \sqrt{(x_{ij} - PWM_{j,0})^t PWS_{j,0}^{-1} (x_{ij} - PWM_{j,0})}.$$

One can consider an observation x_{ij} is an outlier if and only if

$$RD_{ij} > \sqrt{\chi_{p,0.975}^2}.$$

Further, the projection depth estimates PWM_j and PWS_j are obtained for each group, and then the

individual covariance matrixes are pooled together for further computation.

Let n_j denote the number of non-outliers in group j , and

$$n = \sum_{j=1}^l n_j, \text{ then the robustly estimate the}$$

membership probabilities as

$$P_j^R = \frac{n_j}{n}.$$

Note that the usual estimates implicitly assume that all the observations have been correctly assigned to their group. It is however also possible that typographical or other error has occurred when the group numbers were recorded. The observations that are accidentally put in the wrong group will then probably show up as outliers in that group, and so they will not influence the estimates of the membership probabilities. Of course, if one is sure that this kind of error is not present in the data, one can still use the relative frequencies based on all the observations.

4. RESULTS AND DISCUSSION

4.1. Simulation (Computing Projection Depth values)

A simulation study is performed to compare the efficiency of the various notions of projection depth procedures. To illustrate this 25 sample points are simulated from multivariate normal distribution with the mean vector $\mu = (1, 1)$ and the covariance matrix $\Sigma = I_2$

The obtained finite number of optimal direction vectors under the exact projection depth values of the sample points with respect to the data cloud χ^n is reported in Table 1 and is given in Appendix. For the sake of comparison, it is also computed the approximate projection depth values based on 5×10^4 random direction vectors. It is observed from the table, the exact projection depth values are almost greater than the random projection depth values by considering all the pairs. Further it is noted that the exact projection depth values is greater than the random projection depth values produced by the pair (Mean, SD). It is concluded that the pairs (Median, MAD) and (Median, Q_n) produces similar depth values under exact and random projections.

The projection depth size plots under exact and random projections are displayed in the figure 1. It is noted that the size of the plotted points is increases when the depth values increases. That is, the plotted points are in bigger size when the depth value is large. Again, the depth central points are larger relative to those on the skirts. This is a confirmation that the

projection depth provides a center-outward ordering for the given data cloud.

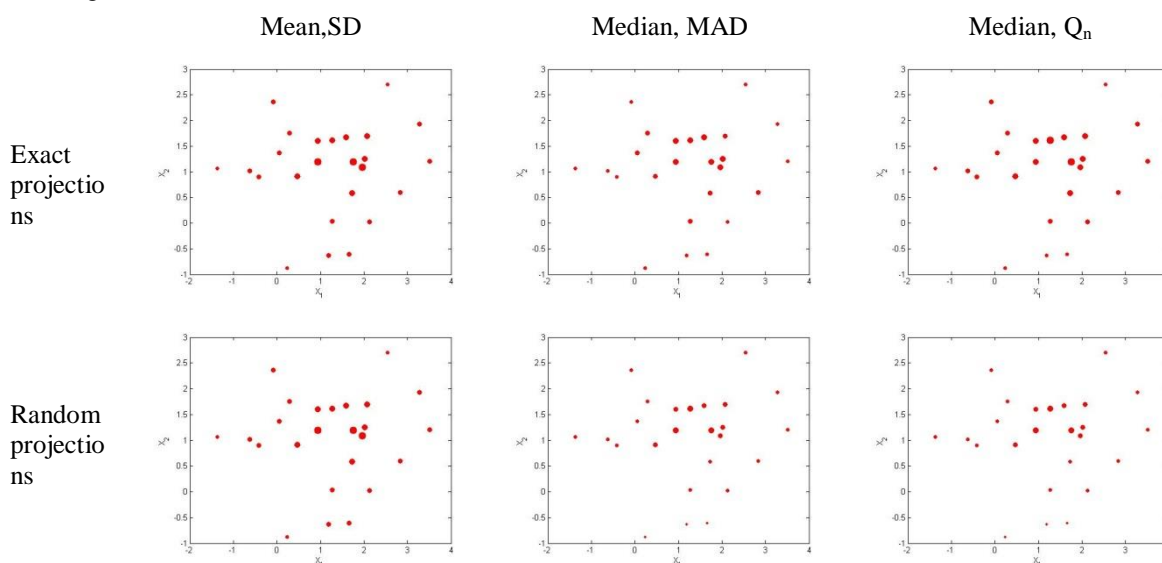


Figure 1 Projection Depth-Size Plots

4.2. Simulation (Computing Projection-based depth and its associated estimators)

In order to compare the projection-based depth and its associated estimators, 100 datapoints were generated from the normal distribution with the mean vector $\mu=(1, 1)$ and covariance matrix $\Sigma=\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$.

Further, the location and scale estimates for the generated data is computed which are as follows: $\mu = (1.1271, 1.0392)$, $Med = (1.1476, 1.0706)$ and $\Sigma = \begin{pmatrix} 1.0481 & -0.1097 \\ -0.1097 & 1.1041 \end{pmatrix}$ which are mean, median and covariance respectively. The estimated Projection based Median, Weighted Median and Trimmed Median under the three pairs (Mean, SD), (Median, MAD) and (Median, Q_n) are summarized in table 2 and 3.

Further, the study was extended with contamination. The data generated with $\mu = (-4, -4)$, $\Sigma = 4I_p$, and the level of contamination 5%, 10% and 15% were considered, and then the same experiment was performed. For the contaminated data, the computed location and scatter values mean, median and covariance are $\mu = (-0.5293, -0.7022)$, $med = (-0.0333, -0.3286)$ and $\Sigma = \begin{pmatrix} 4.1224 & 2.5105 \\ 2.5105 & 4.2617 \end{pmatrix}$ respectively. The estimated Projection based Median, Weighted Median and Trimmed Median under the three pairs (Mean, SD), (Median, MAD) and (Median, Q_n) are also summarized in table 2 and 3.

Table 2 Estimated Projection Depth Location Estimators (with/without contamination)

Error	Estimators	Projection Depth Procedures		
		(Mean, SD)	(Median, MAD)	(Median, Q_n)
0.00	PM	(1.1271, 1.0392)	(1.0807, 1.0724)	(1.0830, 1.0661)
	PWM	(1.1326, 1.0458)	(1.1402, 1.0538)	(1.1326, 1.0458)
	PTM	(1.1463, 1.0520)	(1.1329, 1.0589)	(1.1463, 1.0520)
0.05	PM	(0.9082, 0.6899)	(1.0198, 0.8114)	(1.0211, 0.8138)
	PWM	(1.0291, 0.8099)	(1.0458, 0.8360)	(1.0501, 0.8346)
	PTM	(1.0893, 0.8661)	(1.1041, 0.8980)	(1.2106, 0.8844)
0.10	PM	(1.1271, 1.0392)	(1.0825, 1.0593)	(1.0830, 1.0661)
	PWM	(1.1359, 1.0366)	(1.1322, 1.0412)	(1.1325, 1.0457)
	PTM	(1.1499, 1.0432)	(1.1261, 1.0388)	(1.1464, 1.0519)
0.15	PM	(0.3484, 0.2410)	(0.7592, 0.5882)	(0.8110, 0.6337)
	PWM	(0.6903, 0.4843)	(0.7928, 0.5825)	(0.8904, 0.6602)
	PTM	(0.8037, 0.5591)	(1.0345, 0.7809)	(1.1385, 0.8555)

Table 3 Estimated Projection depth weighted Scatter Estimators (with/without contamination)

Error	Projection Depth Procedures		
	(Mean, SD)	(Median, MAD)	(Median, Q_n)
0.00	$\begin{pmatrix} 0.9501 & -0.0627 \\ -0.0627 & 0.9424 \end{pmatrix}$	$\begin{pmatrix} 0.9221 & -0.0268 \\ -0.0268 & 0.8483 \end{pmatrix}$	$\begin{pmatrix} 0.9501 & -0.0627 \\ -0.0627 & 0.9424 \end{pmatrix}$
0.05	$\begin{pmatrix} 1.1877 & 0.3062 \\ 0.3062 & 1.3157 \end{pmatrix}$	$\begin{pmatrix} 1.0857 & 0.2550 \\ 0.2550 & 1.1774 \end{pmatrix}$	$\begin{pmatrix} 1.1133 & 0.2219 \\ 0.2219 & 1.2143 \end{pmatrix}$
0.10	$\begin{pmatrix} 0.9424 & -0.0730 \\ -0.0730 & 0.9526 \end{pmatrix}$	$\begin{pmatrix} 0.9324 & -0.0653 \\ -0.0653 & 0.9279 \end{pmatrix}$	$\begin{pmatrix} 0.9507 & -0.0630 \\ -0.0630 & 0.9431 \end{pmatrix}$
0.15	$\begin{pmatrix} 2.9177 & 1.6544 \\ 1.6544 & 2.4875 \end{pmatrix}$	$\begin{pmatrix} 2.1899 & 1.1662 \\ 1.1662 & 1.9967 \end{pmatrix}$	$\begin{pmatrix} 1.7404 & 0.7348 \\ 0.7348 & 1.6890 \end{pmatrix}$

It is observed from the above tables, the estimated location and scatter values are close to the

actual value under the three pair of estimators when there is no contamination. Further, it is noted that the pair (Median, Q_n) can tolerate certain amount of contamination, specifically, one can see that the contamination level is 15%, the results get affected under the pairs (Mean, SD) and (Median, MAD) but not in the case of (Median, Q_n). It is concluded that, the impact of the outliers on (Median, Q_n) are very limited. The estimated location points under the three pairs along with data points with/without

contaminations are displayed in the form of scatter plots in Figure.2. Figures reveal that the ordinary

mean is placed outside the bulk of the data points by a few outliers; while other projection depth based location estimators are positioned among the majority of the data.

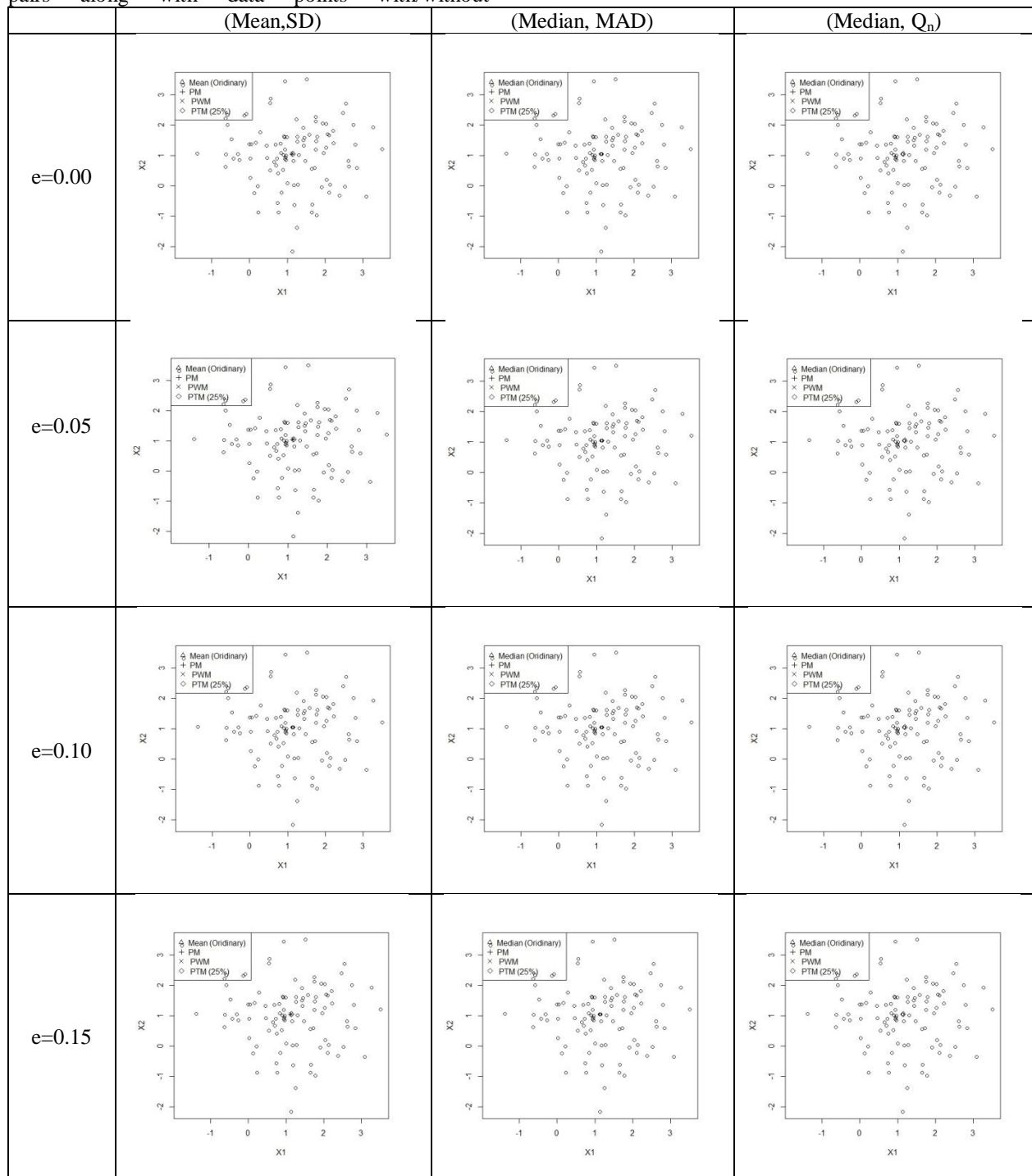


Figure 2 Projection Depth-Size Plots (PWM, PWS)

The location and scatter estimators confirm high robustness of projection depth and its associated estimators (Zuo 2003, 2006). It is worthy to note that, during the computation of *PWM*, *PTM* and *PWS*; weight functions $w_i(\cdot)$, $i = 1, 2$, used here as suggested by Zuo and Cui (2005). Further the projection depth contours applied to various projection-based depth procedures under various level of contaminations are display in figure 3 and is given in Appendix. The contours indicate a similarity in the structures of the projection depth procedures (Median, MAD) and (Median, Q_n) which are both unlike the results of the procedure (Mean, SD).

5. APPLICATIONS IN DISCRIMINANT ANALYSIS

5.1. Real data

This section presents the performance of projection depth based SDE in robust linear discriminant analysis by computing misclassification probabilities with three pairs of location and scatter approach. It is considered a data set with two groups (Johnson and Wichern (2009)). The data description is as follows: Two different groups: π_1 is riding mover owners and π_2 is without riding movers to identify the best sales prospects. The owners or non-owners on the basis of the variables x_1 (income), x_2 (lot size), random sample of size $n_1 (= 12)$ current owners and $n_2 (= 12)$ current non-owners respectively. Discriminant analysis for these two groups is performed and computed misclassification probabilities under various

projection depths based approaches and is given in table 4.

Table 4 Computed misclassification probabilities under various projection depth

Procedures	Misclassification Probabilities		
	π_1	π_2	Average
(Mean, SD)	0.1667	0.1667	0.1667
(Median, MAD)	0.2083	0.2083	0.2083
(Median, Q_n)	0.1667	0.1667	0.1667

The estimated average misclassification probabilities are almost same except the procedure (Median, MAD).

5.2. Simulation study

This section presents the results obtained under various projection depth based approaches under simulating environment with/without contaminations (Location and Scale). In this context, two groups ($g=2$) with two variables ($p=2$) are considered to simulate the data. The data were generated under the normal distribution which has the covariance matrices $\Sigma_1 = I_p$ and $\Sigma_2 = 2I_p$ with means $\mu_1 = (1, 1)$ and $\mu_2 = (5, 5)$ under sample sizes of 50 and 100. The various levels of contaminations such as 5%, 10%, 15%, 20%, 25%, 30%, 35% and 40% were considered in all cases. The obtained results with the contamination levels 0%, 5%, 10% and 15% are same and the results based on the remaining contaminations are displayed in the table 5.

Table 5 Computed misclassification probabilities under various projection depths with contaminations

Error	$n_1=n_2=50$			$n_1=n_2=100$		
	(Mean, SD)	(Median, MAD)	(Median, Q_n)	(Mean, SD)	(Median, MAD)	(Median, Q_n)
0.20	0.0337	0.0227	0.0118	0.0168	0.0113	0.0058
0.25	0.2083	0.1429	0.1250	0.0824	0.0718	0.0058
0.30	0.4667	0.4731	0.4302	0.1746	0.1649	0.0120
0.35	0.4845	0.4792	0.4681	0.3109	0.3109	0.1236
0.40	0.4896	0.5000	0.4792	0.3827	0.3827	0.2065

On comparing the average probability of misclassification values in the above table, it is evident that the procedures (Median, MAD) and (Median, Q_n) produces less when compared with (Mean, SD). Also, it is observed that when sample size increases the misclassification probabilities decreased under all the procedures. It is concluded that the procedure (Median, Q_n) performs better than the other two procedures. It shows that it is superior to the other two procedures when the level of contamination increases.

6. CONCLUSION

Location and scatter estimator play vital role in almost all statistical data analyses. The conventional estimates, sample mean vector and covariance matrix are very sensitive when the outlying observations in the data. In order to obtain the reliable location and scatter estimate, data depth approaches attract the researchers now-a-days. This paper proposes a projection based data depth approach to compute location and scatter estimate, namely (Median, Q_n). Further the superiority of the proposed estimator has been studied under real and simulation by applying it in discriminant analysis by computing the misclassification probabilities with various other projection based depth approaches (Mean, SD) and

(Median, MAD). The simulation study shows that the projection depth based on the mean and standard deviation fails to produce reliable results when compared with the other projection depth procedures. It is noted that (Median, MAD) and (Median, Q_n) performs well over the (Mean, SD). The study concluded that the proposed projection depth procedure (Median, Q_n) shows that its superiority over the other procedures (Mean, SD) and (Median, MAD), in the context of tolerance level of contaminations and misclassification rate.

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Appendix A.

Table 1 Computed Exact and Random Projection Depth Values

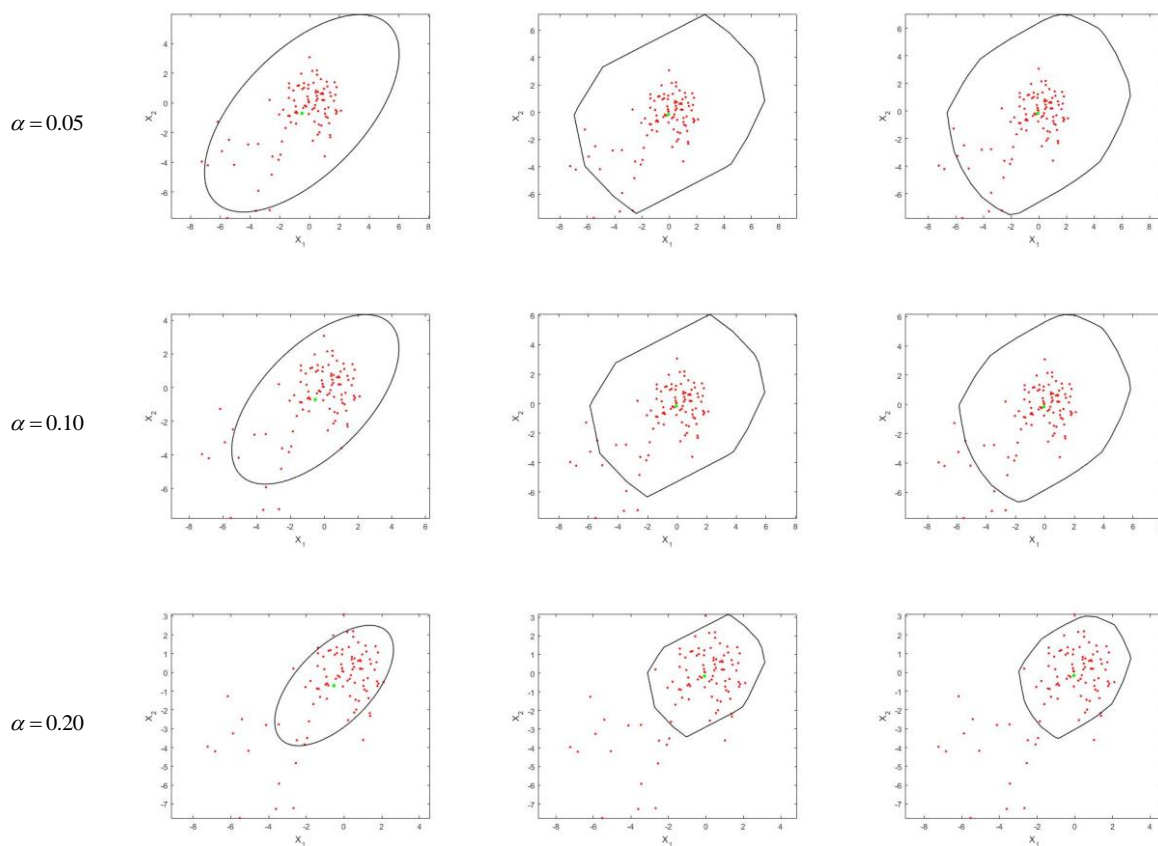
Index	ExPDV			RndPDV (50000)		
	(Mean, SD)	(Median, MAD)	(Median, Q_n)	(Mean, SD)	(Median, MAD)	(Median, Q_n)
1	2.157 455	0.192 624	0.295 180	0.316 700	0.192 652	0.192 629
2	0.325 019	0.500 000	0.624 752	0.754 699	0.500 000	0.500 000
3	1.381 532	0.207 411	0.366 216	0.419 877	0.207 424	0.207 452
4	1.427 049	0.269 415	0.413 776	0.411 965	0.269 420	0.269 431
5	0.756	0.448	0.593	0.569	0.448	0.448

	764	481	490	181	493	500							
6	1.110	0.232	0.403	0.473	0.232	0.232	16	1.894	0.159	0.296	0.345	0.159	0.159
	552	646	110	809	665	688		023	594	955	536	607	621
7	0.578	0.468	0.627	0.633	0.468	0.468	17	1.177	0.316	0.442	0.459	0.316	0.316
	716	108	823	426	113	110		729	469	848	100	471	484
8	2.088	0.210	0.330	0.323	0.210	0.210	18	0.438	0.523	0.677	0.695	0.523	0.523
	440	192	685	738	192	194		135	140	843	193	145	143
9	1.365	0.266	0.389	0.422	0.266	0.266	19	1.925	0.211	0.364	0.341	0.211	0.211
	669	899	780	712	935	904		905	008	037	707	022	023
10	1.849	0.231	0.370	0.350	0.231	0.231	20	1.534	0.245	0.363	0.394	0.245	0.245
	254	068	514	968	075	072		453	126	464	543	160	131
11	0.711	0.441	0.577	0.584	0.441	0.441	21	1.860	0.165	0.306	0.349	0.165	0.165
	800	931	139	118	932	936		163	077	217	630	093	103
12	0.968	0.375	0.507	0.508	0.375	0.375	22	1.083	0.302	0.431	0.480	0.302	0.302
	409	329	785	010	332	342		207	623	504	021	626	646
13	0.664	0.431	0.595	0.600	0.431	0.431	23	0.647	0.395	0.534	0.607	0.395	0.395
	505	879	967	772	887	883		058	693	016	130	696	718
14	0.654	0.323	0.512	0.604	0.323	0.323	24	1.874	0.228	0.355	0.347	0.228	0.228
	543	455	907	381	470	503		344	289	446	905	299	294
15	2.226	0.162	0.287	0.309	0.162	0.162	25	0.657	0.500	0.637	0.603	0.500	0.500
	154	738	439	962	756	757		895	000	665	174	000	000

(Mean,SD)

(Median, MAD)

(Median, Q_n)



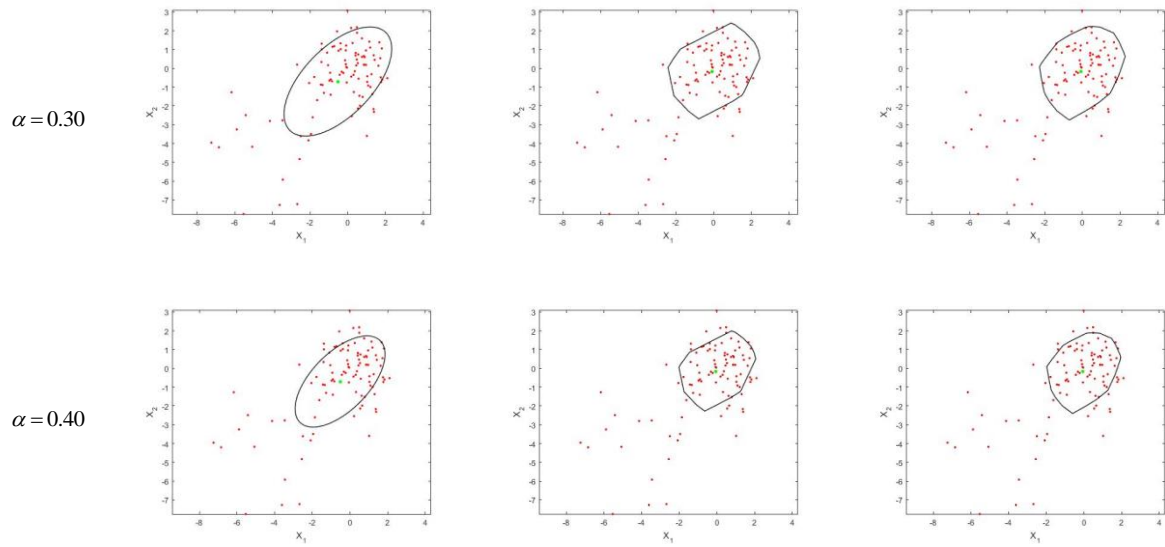


Figure 3 Projection Depth Contour Plots under various procedures with level of contaminations