

Graphical Exploratory Data Analysis

Using Halfspace Depth

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The contribution centers around the implementation of two graphical exploratory tools based on different variants of halfspace depth. The first one is the `bagplot`, a bivariate generalization of the univariate boxplot proposed by Rousseeuw, Ruts, and Tukey (1999). The second one is the `lsdplot`, proposed by Mizera and Müller (2004). Some other, related procedures are explained, implemented and discussed as well.

While data depth in general, and halfspace depth in particular, offers a lot of data-analytic inspiration, it is the two-dimensional setting that is best shielded from various algorithmic curses of dimensionality haunting the general concept, and offers a visual perspective that might attract even conservative mainstream practitioners. Hence the choice of the subject, whose second part was driven by an evident desire for self-promotion, not that unknown from various R contributed packages; however, the first part is an attempted penance in the form of public service, not that unknown from various R contributions even more. In order to give the same care to both biological and adoptive child, a new contouring algorithm for location halfspace depth (rather than the existing S code cut and pasted) had to be developed in collaboration with David Eppstein. As a result, we aim at giving the userR not a quick brew, but a considerably matured product, in which not only `lsdplot`, but also `bagplot` is capable of swallowing and digesting hundreds of thousands datapoints in mere seconds.

References

Peter J. Rousseeuw, Ida Ruts, and John W. Tukey (1999). The bagplot: A bivariate boxplot. *The American Statistician*, **53**, 382–387.

Ivan Mizera and Christine H. Müller (2004). Location-scale depth (with discussion and reejoinder), *Journal of the American Statistical Association*, **99**, 949–989.