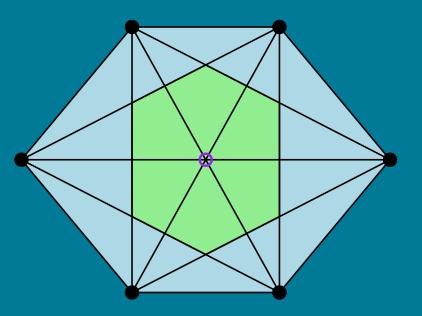
Combinatorial Depth Measures

Patrick Schnider, ETH Zürich CALIN, 27.2.2024



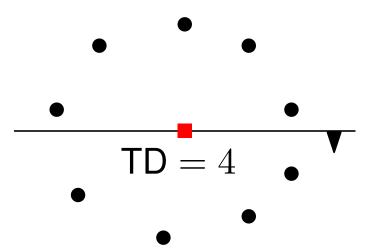
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Introduction

Which colored point would you rather call a "median"?

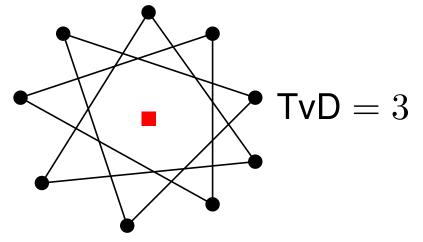
Tukey and Tverberg



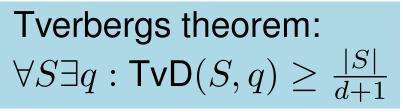
Tukey depth:

Minimum number of data points in any closed half-space containing query point q

Centerpoint theorem: $\forall S \exists q : \mathsf{TD}(S, q) \ge \frac{|S|}{d+1}$



Tverberg depth: Max. number of vertex disjoint simplices whose intersection contains q

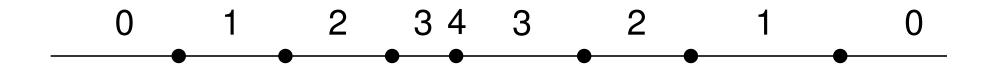


Combinatorial Depth Measures

$$\rho: S^{\mathbb{R}^d} \times \mathbb{R}^d \to \mathbb{R}_{\geq 0}$$
$$(S, q) \mapsto \rho(S, q)$$

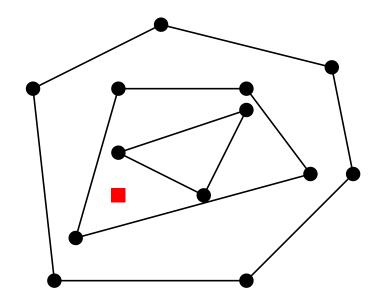
"combinatorial": depends only on relative position of S and q (order type), not on distances

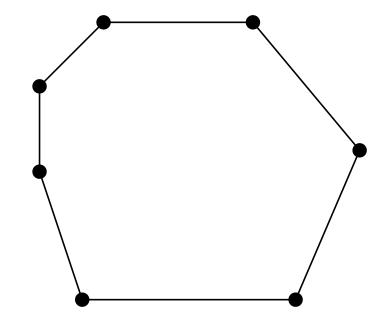
Standard depth in \mathbb{R}^1 :



A "bad" measure

Convex hull peeling depth:





depth 2

no deep query point

Super-additive Depth Measures

$$\rho \text{ is } super-additive \text{ if}$$

$$(1) \quad \forall S, q, p : |\rho(S, q) - \rho(S \cup \{p\}, q)| \leq 1$$

$$(2) \quad \forall S, q : \rho(S, q) = 0 \text{ if } q \notin conv(S)$$

$$(3) \quad \forall S, q : \rho(S, q) \geq 1 \text{ if } q \in conv(S)$$

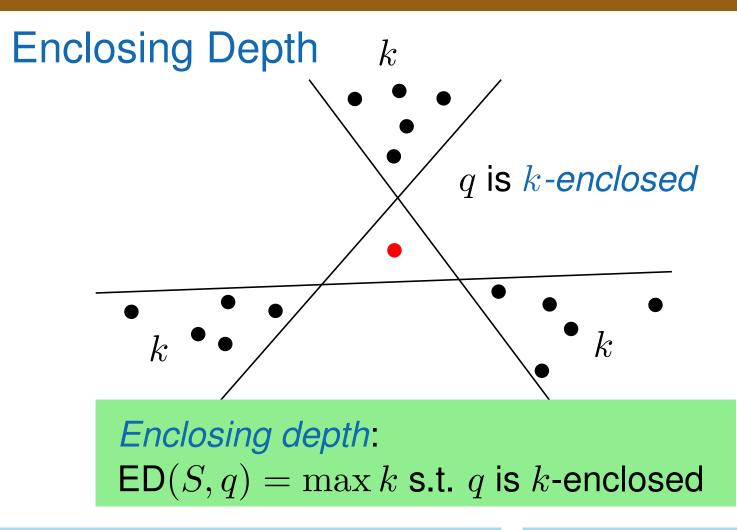
$$(4) \quad \forall S_1 \sqcup S_2 = S : \rho(S, q) \geq \rho(S_1, q) + \rho(S_2, q)$$

Theorem [S', '23]: Let ρ be a super-additive depth measure. Then $\forall S, q$ $\mathsf{TD}(S,q) \ge \rho(S,q) \ge \mathsf{TvD}(S,q) \ge \frac{1}{d}\mathsf{TD}(S,q).$

Central Depth Measures

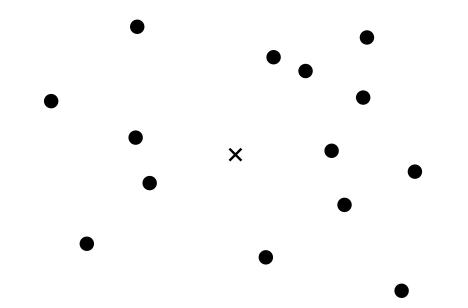
 $\rho \text{ is } central \text{ if}$ (1) $\forall S, q, p : |\rho(S, q) - \rho(S \cup \{p\}, q)| \leq 1$ (2) $\forall S, q : \rho(S, q) = 0 \text{ if } q \notin conv(S)$ (3) $\forall S \exists q : \rho(S, q) \geq \frac{|S|}{d+1}$ (4) $\forall S, p, q : \rho(S \cup \{p\}, q) \geq \rho(S, q)$

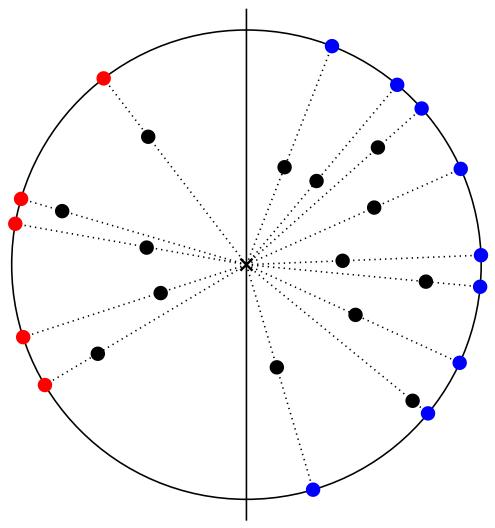
Theorem [S', '23]: Let ρ be a central measure. Then $\exists c(d)$ s.t. $\forall S, q$ $\mathsf{TD}(S,q) \ge \rho(S,q) \ge c(d) \cdot \mathsf{TD}(S,q).$



Lemma: ρ central. Then $\rho(S,q) \ge \mathsf{ED}(S,q) - (d+1).$ Lemma: $\exists c(d) \text{ s.t.}$ $\mathsf{ED}(S,q) \ge c(d) \cdot \mathsf{TD}(S,q).$

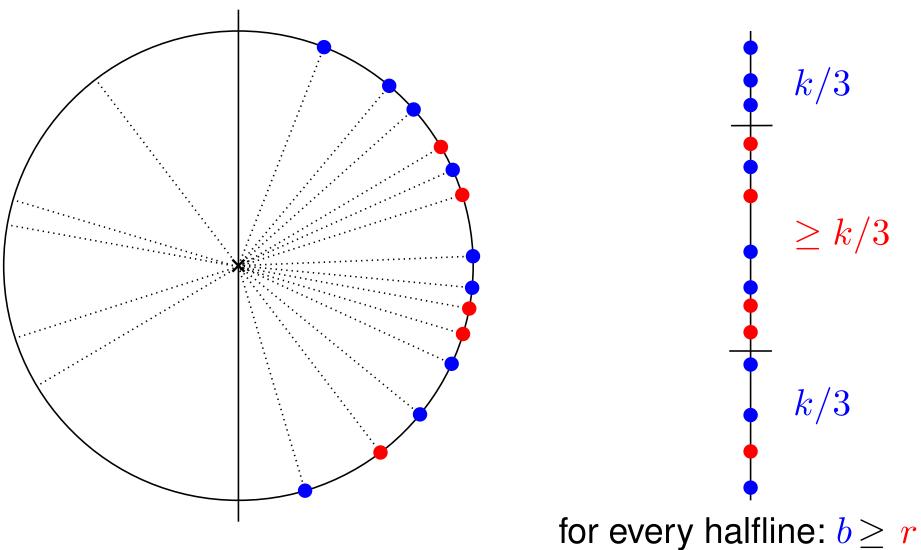
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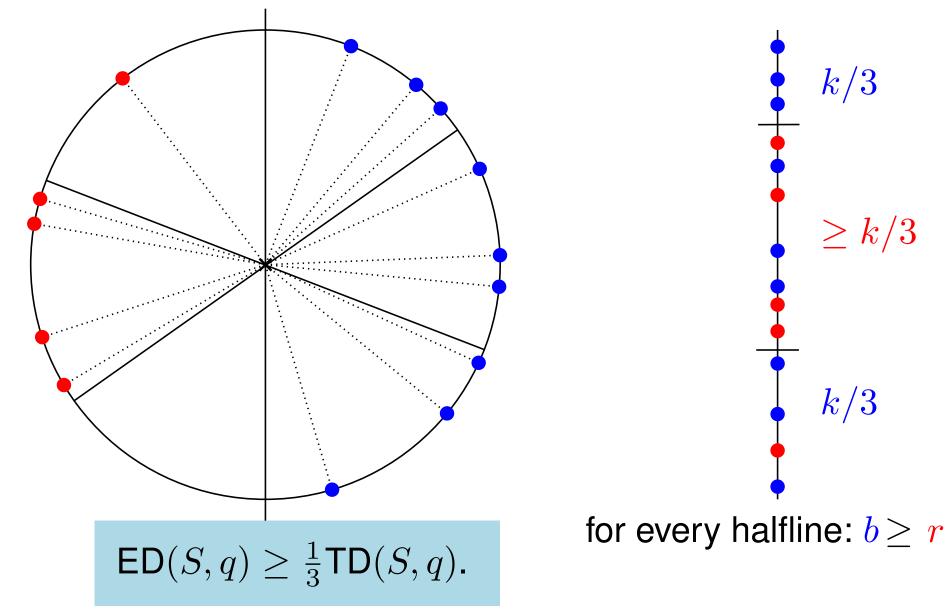




ETH zürich

The 2D case





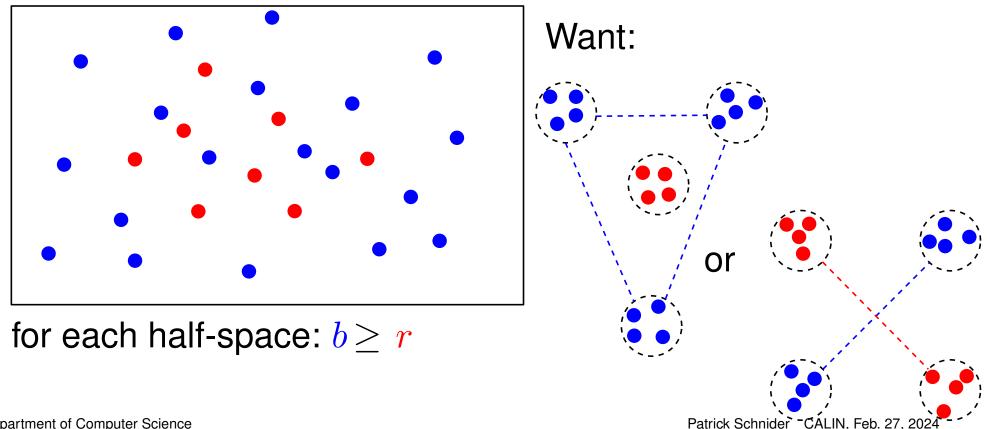
k/3 $\geq k/3$ k/3

The general case

Assume points are on sphere around q

Take witness-hyperplane for Tukey depth k

Project to larger side, color red and blue

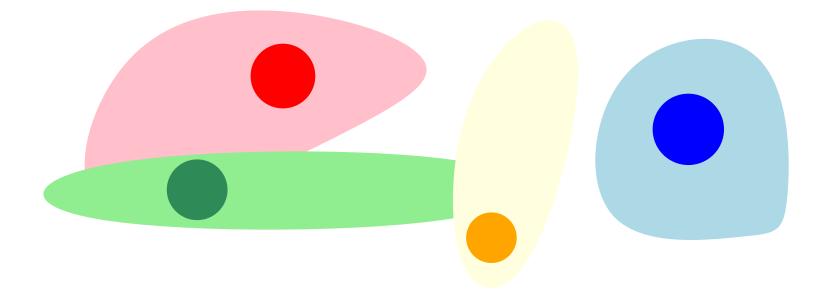


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The Same Type Lemma

Theorem [Bárány, Valtr, '98]: Let X_1, \ldots, X_m be point sets in \mathbb{R}^d . Then there is a constant c(d, m) and subsets $Y_i \subseteq X_i$ s.t.

- $|Y_i| \ge c \cdot |X_i|$ and
- each selection $y_1 \in Y_1, \ldots, y_m \in Y_m$ has the same order type.



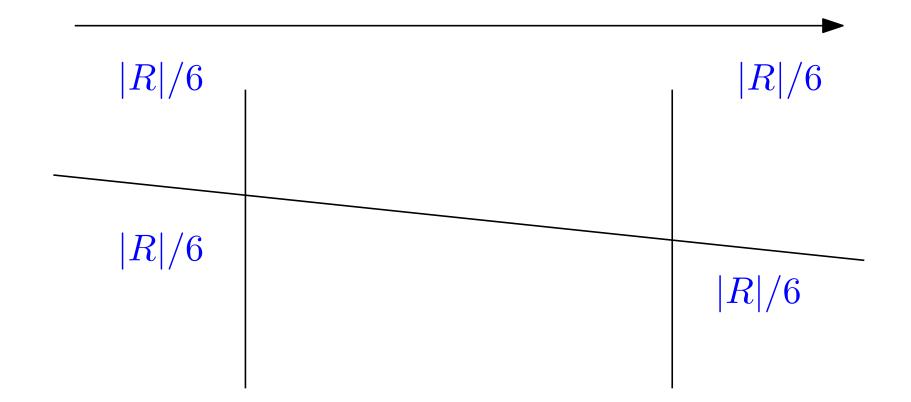
Constant Fraction Radon

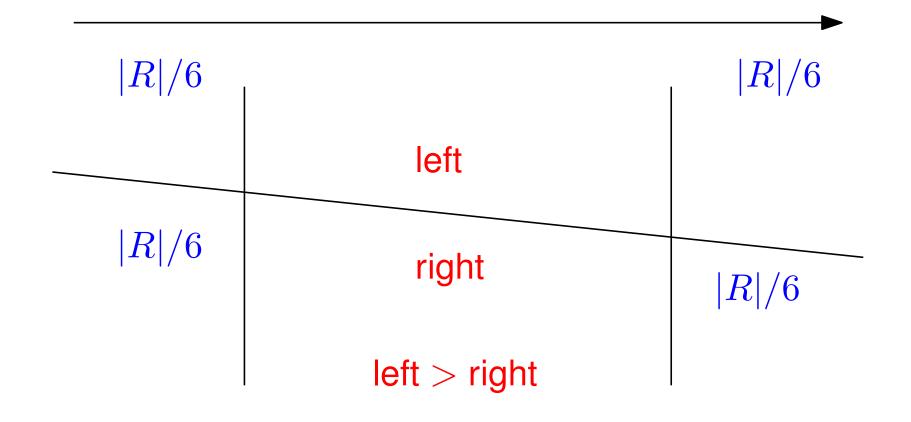
Theorem [S', '23]: Let $P = R \cup B$ be a point set in \mathbb{R}^d s.t. for every halfspace we have $b \ge r$. Then there is a constant c(d) and subsets $R_1, \ldots, R_a \subseteq R$ and $B_1, \ldots, B_b \subseteq B$ s.t. • a + b = d + 2. • $|R_i| \ge c \cdot |R|$ and $|B_i| \ge c \cdot |R|$ and for each selection $r_1 \in R_1, \ldots, r_a \in R_a, b_1 \in B_1, \ldots, b_b \in B_b$ we have the sme order type and $\operatorname{conv}(r_1,\ldots,r_a) \cap \operatorname{conv}(b_1,\ldots,b_b) \neq \emptyset.$

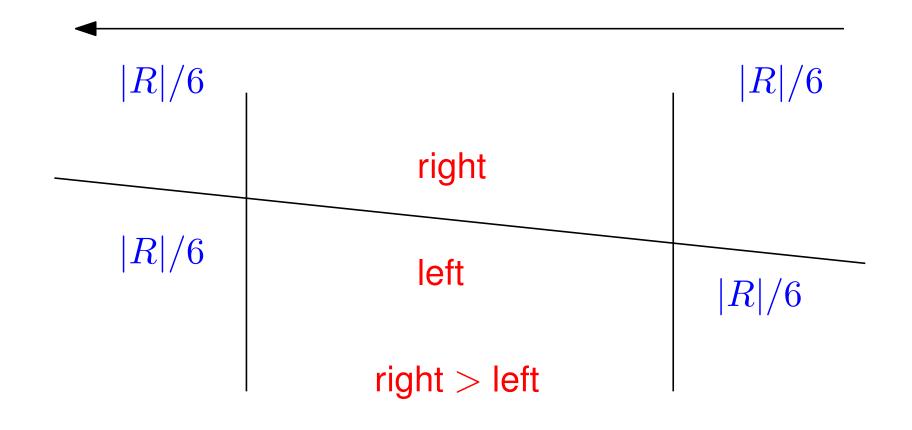
Constant Fraction Radon in $\mathbb{R}^d \Rightarrow$ Enclosing Depth in \mathbb{R}^{d+1}

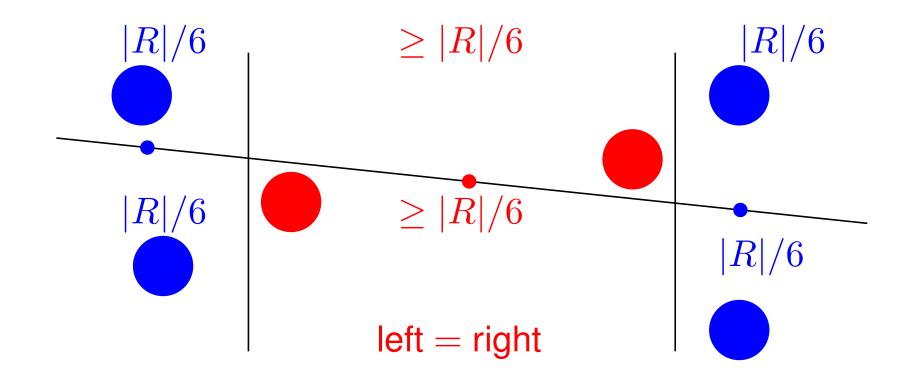


|R|/3

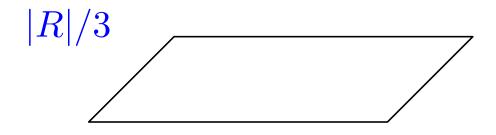


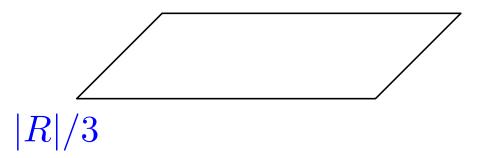


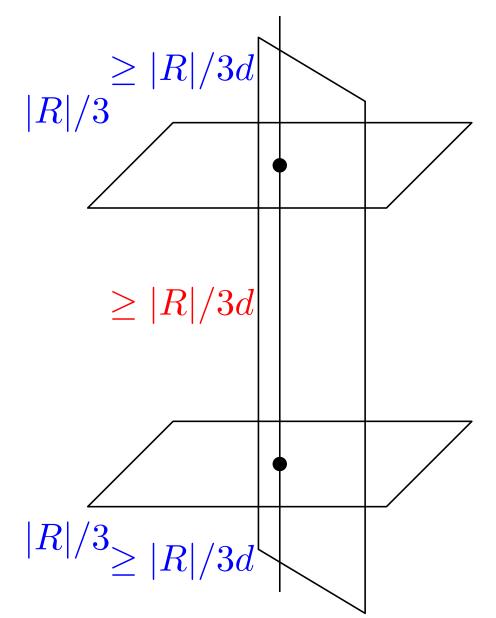


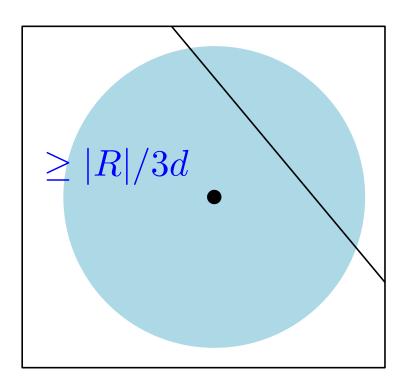


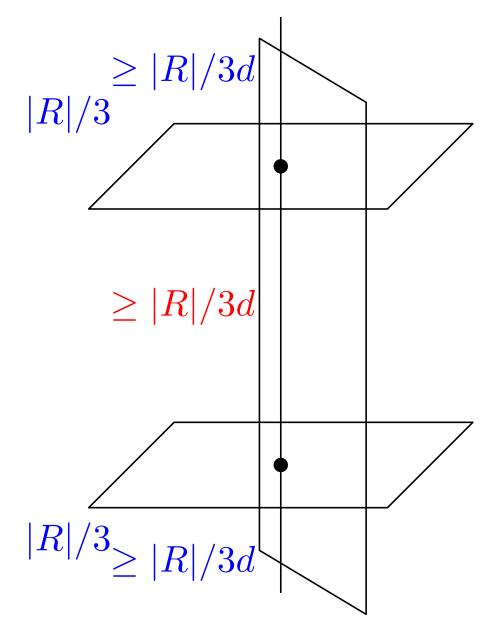
Kirchberger: if the colors have a common intersection, then some d + 2 elements do.

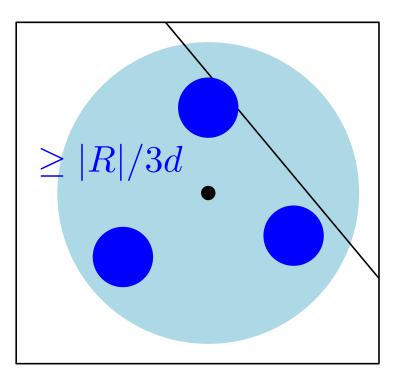




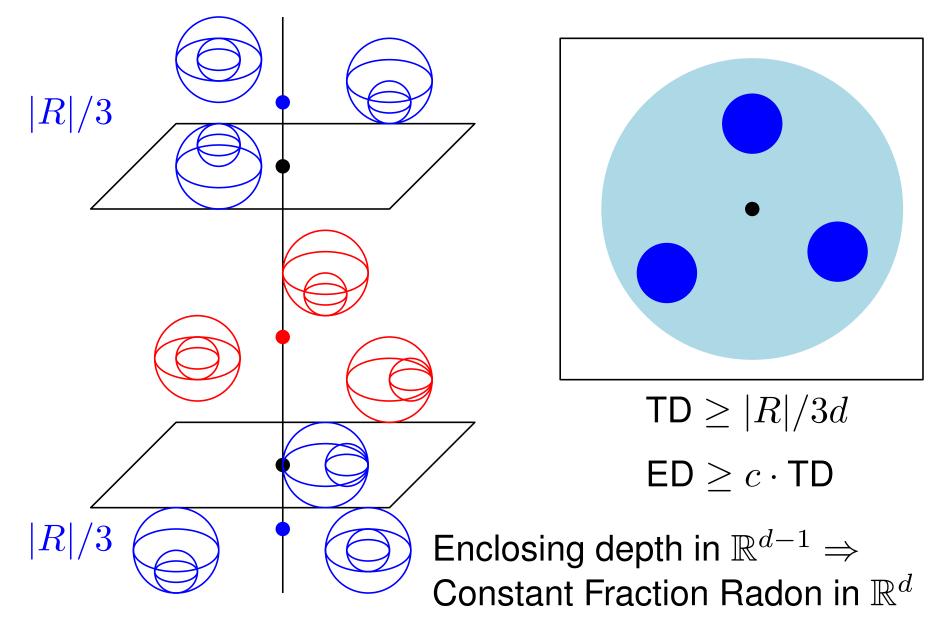








 $\mathsf{TD} \ge |R|/3d$ $\mathsf{ED} \ge c \cdot \mathsf{TD}$



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Conclusion

- Combinatorial depth measures are intimately related to fundamental results in discrete geometry
- Many related algorithmic questions:
 - Complexity of finding a Centerpoint/Tverberg point
 - Complexity of computing Enclosing depth in general dimension? (Known $O(n^{d^2})$)
- Many depth measures are an approximation of Tukey depth
 - Improve factors?

Thank you!