



ICTS Bangalore Probability Seminar (HYBRID)

Title : On multivariate quantiles

Speaker : Sreekar Vadlamani (CAM - TIFR, Bengaluru)

Date : Monday, 25th September, 2023

Time : 03:00 PM (IST)

Abstract : Seeking generalisation of the concept of quantiles in multidimensions isn't new, and has a long history. Most of the proposed definitions of multivariate quantiles involve understanding the geometry of the data clouds. In this talk, we shall present our analysis of two such quantile measures: geometric quantiles and halfspace depths. Our motivation lies in exploring asymptotics, specifically the examination of multivariate quantiles as they approach extreme regions.

Based on a joint work with Sibsankar Singha and Marie Kratz

Venue : **Offline:** Chern Lecture Hall (ICTS)

Online: Please click the below link to join the seminar

<https://us02web.zoom.us/j/88670406480>

Meeting ID: 886 7040 6480