

# Contents

<b>1</b>	<b>Introduction</b>	<b>5</b>
1.1	Univariate quantiles and ranks . . . . .	5
1.1.1	Ordering . . . . .	6
1.1.2	Tolerance regions . . . . .	7
1.2	Multivariate extensions . . . . .	8
1.2.1	Two ways of introducing geometric quantiles and ranks . . . . .	10
1.2.2	Essential properties of geometric quantiles and ranks . . . . .	12
1.3	Outline of the thesis . . . . .	14
1.4	A comment on the chapters . . . . .	15
<b>2</b>	<b>Recovering a probability measure from its multivariate geometric rank</b>	<b>17</b>
2.1	Introduction . . . . .	17
2.2	Main results . . . . .	20
2.3	Notations . . . . .	24
2.4	Brief review of distribution theory and Sobolev spaces . . . . .	25
2.4.1	Distributions . . . . .	25
2.4.2	Sobolev spaces . . . . .	29
2.5	Introduction to fractional Laplacians . . . . .	30
2.6	Recovering a probability measure from its geometric rank . . . . .	33
2.7	Depth regions and probability content . . . . .	46
2.8	Localization issues . . . . .	50
2.9	Weak convergence via geometric ranks . . . . .	55
2.10	A Glivenko-Cantelli result . . . . .	56
2.11	Appendix: proofs . . . . .	61
<b>3</b>	<b>Multivariate <math>\rho</math>-quantiles: a geometric approach</b>	<b>69</b>
3.1	Introduction . . . . .	69
3.2	Existence . . . . .	71
3.3	Convexity and uniqueness . . . . .	73
3.4	The spherical case . . . . .	75
3.5	Differentiability of the objective function . . . . .	77
3.6	A $\rho$ -version of Robert Serfling's DOQR paradigm . . . . .	79
3.7	Extreme quantiles . . . . .	83
3.8	Asymptotics for point estimation . . . . .	85
3.9	Appendix: proofs . . . . .	90

<b>4 Geometric quantiles on the hypersphere</b>	<b>136</b>
4.1 Introduction . . . . .	136
4.2 Spherical geometric quantiles . . . . .	138
4.2.1 Circular quantiles . . . . .	138
4.2.2 Hyperspherical quantiles . . . . .	139
4.3 Basic properties of spherical quantiles and the spherical quantile function	142
4.3.1 Basic properties of spherical quantiles . . . . .	142
4.3.2 The spherical quantile function . . . . .	143
4.4 Gradient conditions and spherical ranks . . . . .	146
4.5 Spherical depth . . . . .	148
4.6 Asymptotics . . . . .	151
4.7 An inferential application . . . . .	154
4.8 Appendix: proofs . . . . .	157
<b>5 Conclusions and perspectives</b>	<b>196</b>
<b>Bibliography</b>	<b>198</b>