

Intermediate Quantitative Skills interview questions and answers to ask mid-tier analysts

Q

How would you identify and handle multivariate outliers in a dataset?

To identify multivariate outliers, you can use techniques such as Mahalanobis distance, which measures the distance between a point and the mean of a distribution. Points that have a high Mahalanobis distance can be considered outliers.

A

Once identified, handling these outliers depends on the context. You could remove them if they are errors or anomalies, or you could apply transformations to reduce their impact. Another approach is to use robust statistical methods that are less sensitive to outliers.

Look for candidates who can explain both the identification and handling processes clearly. Ideal responses should mention specific techniques and discuss the importance of context when deciding how to handle outliers.

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