Given \( k \) multivariate populations \( \pi_i = \pi(P_i) \) on \( \mathbb{R}^d, d > 1 \), with absolutely continuous distributions \( P_i \), defined on random variables \( X_i \) for \( i = 1, \ldots, k \), we propose procedures for selecting the "least dispersed" member from a group of \( k \) populations. We define our measure of dispersion in terms of the volume of the smallest regions, based on Tukey’s halfspace depth, to contain at least \( p \) probability. (Received September 05, 2012)