What is the shape of data?

A brief introduction to topological data analysis

Mauricio Montes

Auburn University

October 10, 2023

TDA stands for Topological Data Analysis.

Topology is the study of geometric properties preserved under continuous deformations.

- Topology is the study of geometric properties preserved under continuous deformations.
- ► This means that we can stretch, bend, and deform objects, but we cannot tear or glue them.

- Topology is the study of geometric properties preserved under continuous deformations.
- ► This means that we can stretch, bend, and deform objects, but we cannot tear or glue them.
- ▶ Data analysis is the process of studying and modeling data to extract useful information.

- Topology is the study of geometric properties preserved under continuous deformations.
- ► This means that we can stretch, bend, and deform objects, but we cannot tear or glue them.
- ▶ Data analysis is the process of studying and modeling data to extract useful information.
- Typically, we use statistics and machine learning to analyze data. We can improve these methods by using tools from topology.

One of the core ideas of TDA is that our data is sampled from a manifold.

- One of the core ideas of TDA is that our data is sampled from a manifold.
- We can think of manifolds as "things that locally look like" \mathbb{R}^n . Most objects in the real world are manifolds.

- One of the core ideas of TDA is that our data is sampled from a manifold.
- We can think of manifolds as "things that locally look like"
 ℝⁿ. Most objects in the real world are manifolds.
- ▶ If we take enough samples, we can approximate the shape of the manifold our data is living in. This allows us to answer topological questions about our data.

► The input is a finite set of points with some notion of similarity between them. This could be distance, correlation, or some other metric.

- ► The input is a finite set of points with some notion of similarity between them. This could be distance, correlation, or some other metric.
- ▶ We construct a simplicial complex from the data. This is a combinatorial object that encodes the shape of the data.

- ► The input is a finite set of points with some notion of similarity between them. This could be distance, correlation, or some other metric.
- ▶ We construct a simplicial complex from the data. This is a combinatorial object that encodes the shape of the data.
- We compute topological invariants of the simplicial complex. This would be something like the Euler characteristic, homology, or persistent homology of the complex.

- ► The input is a finite set of points with some notion of similarity between them. This could be distance, correlation, or some other metric.
- ▶ We construct a simplicial complex from the data. This is a combinatorial object that encodes the shape of the data.
- We compute topological invariants of the simplicial complex. This would be something like the Euler characteristic, homology, or persistent homology of the complex.
- ► This new topological data provides us with a new descriptor of our original dataset. This can then be used in conjunction with other methods to improve our analysis.

► The problem with data is that it is discrete, but manifolds are continuous.

- ► The problem with data is that it is discrete, but manifolds are continuous.
- We can remedy this by building a simplicial complex from our data to approximate the manifold.

- ► The problem with data is that it is discrete, but manifolds are continuous.
- We can remedy this by building a simplicial complex from our data to approximate the manifold.
- A k-simplex is the convex hull of k+1 linearly independent points in \mathbb{R}^n .

- The problem with data is that it is discrete, but manifolds are continuous.
- We can remedy this by building a simplicial complex from our data to approximate the manifold.
- A k-simplex is the convex hull of k+1 linearly independent points in \mathbb{R}^n .
- ► A simplicial complex *K* is a collection of simplices that satisfies two conditions:
- 1. If $\sigma \in K$, then every face of σ is also in K.
- 2. If $\sigma_1, \sigma_2 \in K$, then $\sigma_1 \cap \sigma_2$ is either empty or a face of both σ_1 and σ_2 .

► Say we want to know how many *n*-dimensional holes a simplicial complex has.

- ► Say we want to know how many *n*-dimensional holes a simplicial complex has.
- We can intuitively think of an n-dimensional hole as a gap that is captured by the boundary of an n+1 simplex, alternatively by a combination of n-simplices.

- ► Say we want to know how many *n*-dimensional holes a simplicial complex has.
- We can intuitively think of an n-dimensional hole as a gap that is captured by the boundary of an n+1 simplex, alternatively by a combination of n-simplices.
- Let $C_0, C_1, \ldots, C_k, \ldots$ be groups isomorphic to the integers, with C_i having one copy of \mathbb{Z} per k-simplex in our simplicial complex.

- ► Say we want to know how many *n*-dimensional holes a simplicial complex has.
- We can intuitively think of an n-dimensional hole as a gap that is captured by the boundary of an n+1 simplex, alternatively by a combination of n-simplices.
- Let $C_0, C_1, \ldots, C_k, \ldots$ be groups isomorphic to the integers, with C_i having one copy of \mathbb{Z} per k-simplex in our simplicial complex.
- Notice that we can recover a set of k − 1-simplices from a k-simplex by looking at its boundary.

Simplicial Holemology 2 : Electric Boogaloo

Objects of Interest

► hi

- A topological space is a pair (X, τ) consisting of a set X with a collection of subsets τ , called the topology on X, such that:
 - 1. $\emptyset, X \in \tau$
 - 2. If $U_i \in \tau$ for $i \in I$, then $\bigcup_{i \in I} U_i \in \tau$
 - 3. If $U_1, U_2 \in \tau$, then $U_1 \cap U_2 \in \tau$
- ▶ The Euclidean topology on \mathbb{R}^n is the collection of all open subsets of \mathbb{R}^n . We define an open set as a set $B_r(x) = \{y \in \mathbb{R}^n : d(x,y) < r\}$. Where d is the Euclidean metric.

▶ We say that a topological space is Hausdorff if for any two points $x, y \in X$ there exist disjoint open sets $U, V \in \tau$ such that $x \in U$ and $y \in V$.

- ▶ We say that a topological space is Hausdorff if for any two points $x, y \in X$ there exist disjoint open sets $U, V \in \tau$ such that $x \in U$ and $y \in V$.
- A basis for a topological space (X, τ) is a collection \mathcal{B} of open sets such that every open set in τ can be written as a union of sets in \mathcal{B} .
- ➤ A topological space is second countable if it has a countable basis.

- ▶ We say that a topological space is Hausdorff if for any two points $x, y \in X$ there exist disjoint open sets $U, V \in \tau$ such that $x \in U$ and $y \in V$.
- A basis for a topological space (X, τ) is a collection \mathcal{B} of open sets such that every open set in τ can be written as a union of sets in \mathcal{B} .
- ▶ A topological space is second countable if it has a countable basis.
- ▶ In the Euclidean topology, the topology is actually generated by the collection of open balls. These are a basis for the Euclidean topology.

► The fundamental map between topological spaces is the Homeomorphism.

- ► The fundamental map between topological spaces is the Homeomorphism.
- A homeomorphism is a continuous map $f: X \to Y$ such that there exists a continuous map $g: Y \to X$ such that $g \circ f = id_X$ and $f \circ g = id_Y$. (Bicontinuous, Bijective)

- ► The fundamental map between topological spaces is the Homeomorphism.
- A homeomorphism is a continuous map $f: X \to Y$ such that there exists a continuous map $g: Y \to X$ such that $g \circ f = id_X$ and $f \circ g = id_Y$. (Bicontinuous, Bijective)
- ▶ If there exists a homeomorphism between two topological spaces, we say that they are homeomorphic.

▶ We can finally define a manifold.

- We can finally define a manifold.
- A topological manifold is a second countable Hausdorff space that is locally homeomorphic to \mathbb{R}^n .

- We can finally define a manifold.
- A topological manifold is a second countable Hausdorff space that is locally homeomorphic to \mathbb{R}^n .
- ► The last condition means that for every point $x \in X$, there exists an open set $U \in \tau$ such that $x \in U$ and U is homeomorphic to an open set $\hat{U} \subseteq \mathbb{R}^n$.
- ➤ To make this a smooth manifold, we require that the homeomorphism is actually a diffeomorphism. (Smooth map with smooth inverse)