Topological data analysis and persistent homology

Developing an outlier detector based on persistent homology

Arnau Mas

Supervised by Dr Albert Ruiz

Universitat Autònoma de Barcelona September 3rd 2020





- 1 The problem
- 2 An overview of homology
- 3 The detector
- The results



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- Extract many radiomic features from scans



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- Look for correlations between radiomic features and treatment response

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- Non-invasive
- More systematic
- Quantitative



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Drawbacks

- May be hard to reproduce
- High dimensional feature spaces
- Limited number of cases







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- Use *topological data analysis*, hence TOPiomics (topological radiomics).

Prior work UMB

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The elevator pitch



Algebraic topology studies topological spaces by computing algebraic invariants, namely with functors

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 $\mathsf{Top} o \mathsf{Ring}$
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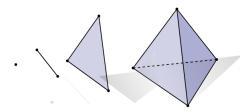
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They come in many flavours, the simplest one is *simplicial homology*, which works for *simplicial complexes*.

The ingredients of homology

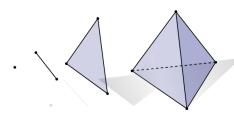


 Simplex. The convex hull of a set of points.

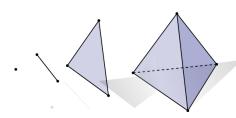




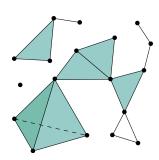
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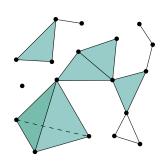
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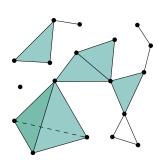


Remark

In the combinatorial picture, the geometrical requirements are dropped and one speaks of *abstract* simplices, *abstract* simplicial complexes, etc.

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Remark

Free abelian groups are equivalent to \mathbb{Z} -modules. Alternatively, one can also consider the vector spaces generated by the chains, for instance over \mathbb{F}_2 .

Orientation

The simplex generated by p_0, \ldots, p_n is written $[p_0, \ldots, p_n]$. The ordering determines an orientation, and we require that flipping orientation implies a change of sign in $C_n(K)$, e.g.

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The chain groups are not really free!

Define the boundary morphism $\partial_n \colon C_n(K) \to C_{n-1}(K)$ by

$$\partial_n[p_0,\ldots,p_n]:=\sum_{k=0}^n(-1)^k[p_0,\ldots,\hat{p}_k,\ldots,p_n]$$

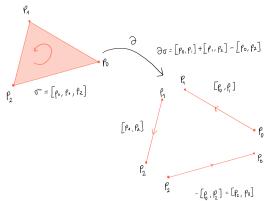
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Boundaries and cycles



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Fact

$$\partial_n \circ \partial_{n+1} = 0$$

so boundaries are always cycles.

Homology groups



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Homology is invariant under homotopy, weaker than invariance under homoemorphism.

What is persistence?



Instead of a single simplicial complex, consider a filtration,

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The steps of the filtration can be thought of as time

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Because of functoriality, there are maps between the different steps of homology,

$$f_i^j \colon H_d^i(K) \to H_d^j(K).$$

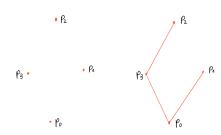


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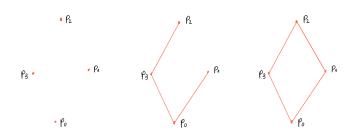
$$f_i^j \colon H_d^i(K) \to H_d^j(K).$$

At each step, classes can be born (not in the image of f_i^{i+1}), die (in the kernel of f_i^{i+1}) or merge (have the same image through f_i^{i+1}).

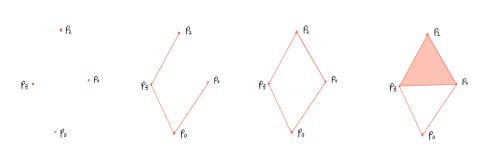
$$[p_0], [p_1], [p_2], [p_3]$$
 are born.



$$[p_0], [p_1], [p_2], [p_3]$$
 merge.



The cycle $[p_0, p_1] + [p_1, p_2] + [p_2, p_3] + [p_3, p_4]$ is born.

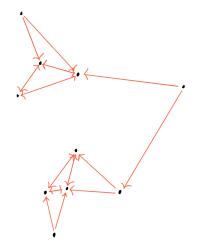


The cycle does not die.

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It is good for detecting clusters in a data set.





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The algorithm has four main parts:

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All of the Python code is available at github.com/arnaumas/mknn-homology.

The class Cloud



• Store the cloud of N points in \mathbb{R}^d as a NumPy array of shape (N, d).



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- The adjacency matrix of the the MkNN graph is

$$M = A \odot A^{\top}$$

where \odot is the entrywise product.

The class Filtration



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- The simplices are ordered by order of appearance and dimension, which ensures any simplex is always preceded by its faces.



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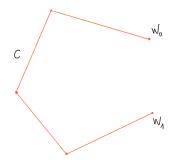
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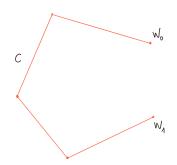
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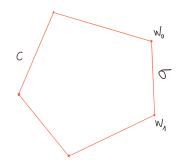
so $\partial(\sigma+c)=0$, which means $\sigma+c$ is a new cycle.













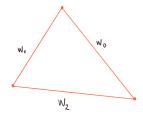
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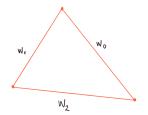


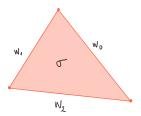
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The persistence data



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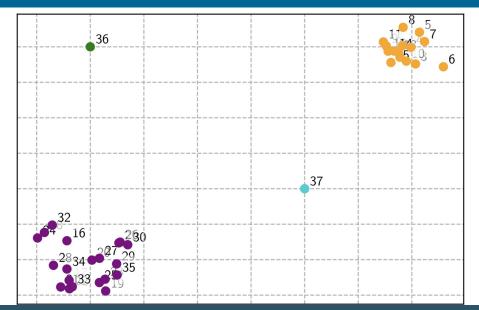
Outline

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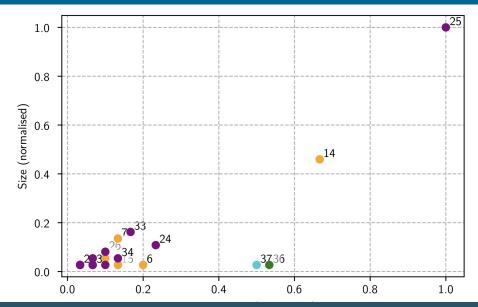
A run with toy data





A run with toy data

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A run with real data



 The detector was run with a data set consisting of 26 radiomic features measured from 20 different patients. These are the result of a previous study carried out at VHIO.

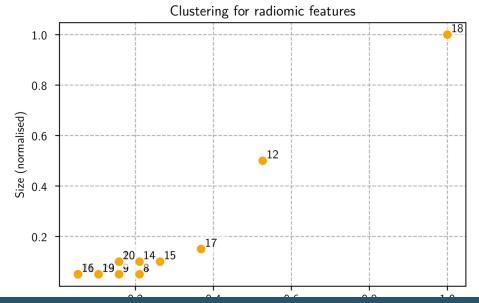


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- There are also genomic features corresponding to the same 20 patients.

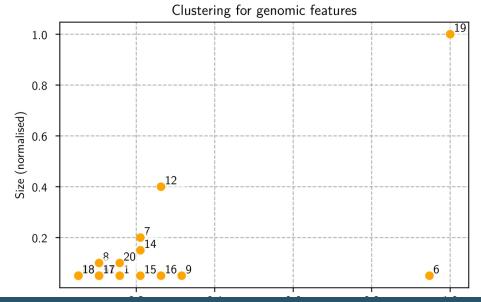


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- There are also genomic features corresponding to the same 20 patients.
- The detector was run on both sets to compare the clustering structure.









Conclusions



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- Further considerations: efficiency, edgecase testing, higher dimensional homology.

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