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
- 4 The results



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- Extract many radiomic features from scans
- Look for correlations between radiomic features and treatment response



Benefits

- 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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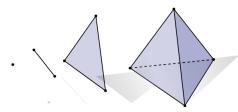
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They come in many flavours, the simplest one is *simplicial homology*, which works for *simplicial complexes*.

The ingredients of homology



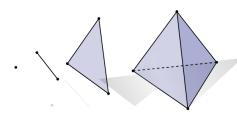
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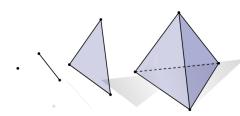


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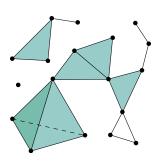


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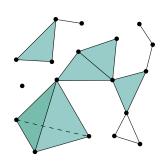


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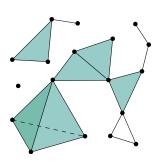


Remark

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

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

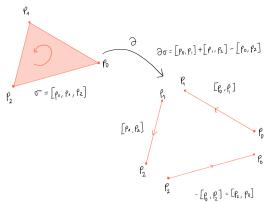
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Boundaries and cycles



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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 homeomorphism.



Instead of a single simplicial complex, consider a filtration,

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The steps of the filtration can be thought of as time

What is persistence?



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

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

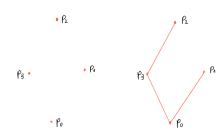


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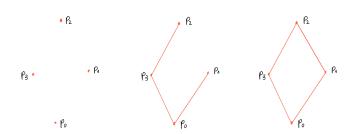
$$f_i^j \colon H_d^i(K) \to H_d^j(K).$$

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.

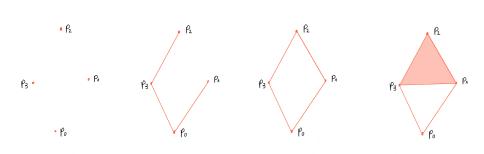


$$[p_0], [p_1], [p_2], [p_3]$$
 merge.



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

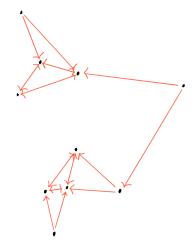




The cycle does not die.

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It is good for detecting clusters in a data set.





UMB



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



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- The adjacency matrix of the the MkNN graph is

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

where \odot is the entrywise product.



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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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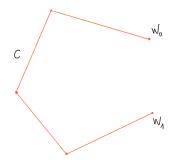
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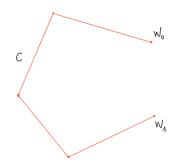
$$w_0 + \cdots + w_n = \partial c = \partial \sigma$$

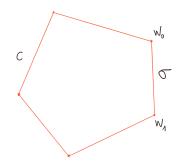
so $\partial(\sigma+c)=0$, which means $\sigma+c$ is a new cycle.













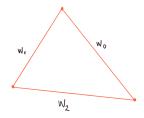
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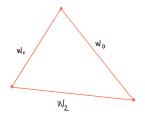


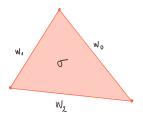
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The persistence data



The lifetime and size at death of every class in the zeroth homology group is stored and plotted. Outliers will be those classes with few members and long lifetimes, since they took a long time to merge into larger clusters.

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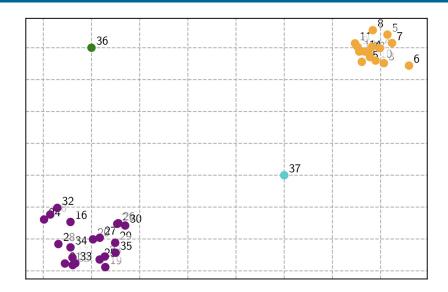
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Outline

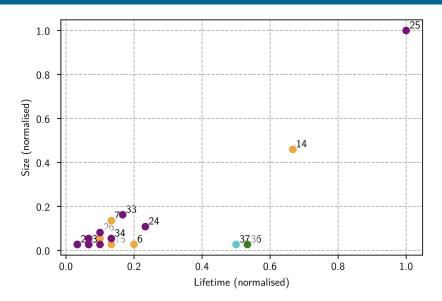


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A run with real data



 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.

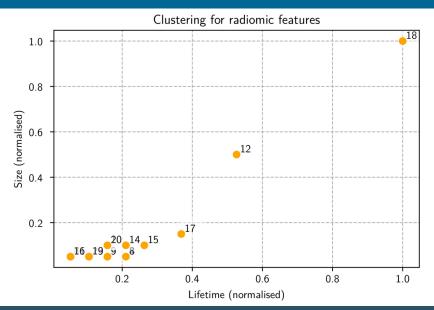


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- There are also genomic features corresponding to the same 20 patients.

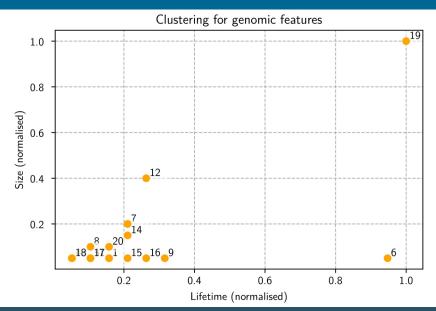


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- There are also genomic features corresponding to the same 20 patients.
- The detector was run on both sets to compare the clustering structure.









Conclusions



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- The results from the real dataset are awaiting an assessment from VHIO on their medical significance.
- Further considerations: efficiency, edgecase testing, higher dimensional homology.

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