Reeb graphs, Mapper graphs, and Metrics

Elizabeth Munch

Michigan State University

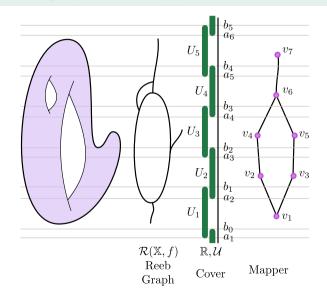
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Department of Computational Mathematics, Science and Engineering (CMSE)

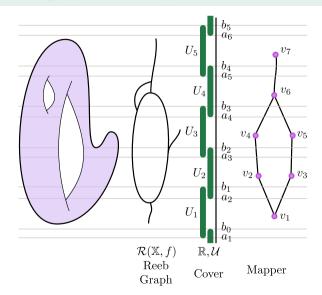
Department of Mathematics

May 21, 2018

Reeb graphs and Mapper



Reeb graphs and Mapper



The point

- Useful for applications.
- Applications have noise.
- How do we understand distances and convergence?

Persistent Homology

\mathbb{Z} -parameterized

Given topological space $K = K_n$ and filtration

$$K_0 \subseteq K_1 \subseteq K_2 \subseteq \cdots \subseteq K_n$$

gives a sequence of maps on homology

$$H_k(K_0) \rightarrow H_k(K_1) \rightarrow \cdots \rightarrow H_k(K_n)$$

\mathbb{R} -parameterized

Given topological space K and filtration

$$\{K_a\}_{a\in\mathbb{R}}$$
 where $K_a\subseteq K_b orall a\leq b$

gives a collection of maps on homology

$$\varphi_a^b : H_k(K_a) \to H_k(K_b) \qquad \forall a \le b$$

$$\varphi_b^c \circ \varphi_a^b = \varphi_a^c$$

Persistence Module

Definition

A persistence module $V = (V_a, \varphi_a^b)$ is a collection of

- ullet vector spaces V_a and
- linear maps $\varphi_a^b: V_a \to V_b$,
- such that $\varphi_a^a = \mathbb{1}_{V_a}$, and $\varphi_a^c \varphi_a^b = \varphi_a^c$.

Definition

A persistence module is a functor $V: (\mathbf{R}, \leq) \to \mathbf{Vect}_k$.

Functorial Version

Equivalent definition

Persistence Modules



Functors

 $F: \mathbb{R} \rightarrow \mathbf{Vect}$ $t \mapsto V_t$

 $G: \mathbb{R} \rightarrow \mathbf{Vect}$ $t \mapsto W_t$

Functorial Version

Equivalent definition

Persistence Modules



Functors

$$F: \mathbb{R} \rightarrow \mathbf{Vect}$$
 $t \mapsto V_t$

$$G: \mathbb{R} \rightarrow \mathbf{Vect}$$
 $t \mapsto W_t$

Morphisms

Natural transformations: φ : $F \Rightarrow G$

$$V_1 \longrightarrow V_2 \longrightarrow V_3 \longrightarrow \cdots \longrightarrow V_k$$

$$\downarrow^{\varphi_1} \qquad \downarrow^{\varphi_2} \qquad \downarrow^{\varphi_3} \qquad \downarrow^{\varphi_k}$$
 $W_1 \longrightarrow W_2 \longrightarrow W_3 \longrightarrow \cdots \longrightarrow W_k$

Persistence Module Isomorphism

F and G are isomorphic if there exists a pair of natural transformations

$$\varphi$$
: $F \Rightarrow G$; ψ : $G \Rightarrow F$

such that each pair φ_a , ψ_a form an isomorphism of vector spaces.

$$V_{1} \longrightarrow V_{2} \longrightarrow V_{3} \longrightarrow \cdots \longrightarrow V_{k}$$

$$\downarrow \uparrow \downarrow \uparrow \psi_{1} \qquad \downarrow \uparrow \psi_{2} \qquad \downarrow \uparrow \psi_{3} \qquad \qquad \downarrow \uparrow \psi_{k}$$

$$W_{1} \longrightarrow W_{2} \longrightarrow W_{3} \longrightarrow \cdots \longrightarrow W_{k}$$

When are F and G almost the same?

$$S_{\varepsilon}: \mathbb{R} \rightarrow \mathbb{R}$$
 $a \mapsto a + \varepsilon$

$$\begin{array}{cccc} \mathcal{S}_{\varepsilon}: & \textbf{Vect}^{\mathbb{R}} & \rightarrow & \textbf{Vect}^{\mathbb{R}} \\ & \mathsf{F} & \mapsto & \mathsf{F}\mathcal{S}_{\varepsilon} \end{array}$$

Persistence Module ε -interleaving

F and G are arepsilon-interleaved if there exists a pair of natural transformations

$$\varphi$$
: $\mathsf{F} \Rightarrow \mathcal{S}_{\varepsilon}(\mathsf{G})$; ψ : $\mathsf{G} \Rightarrow \mathcal{S}_{\varepsilon}(\mathsf{F})$

such that the diagram below commutes.

$$V_{1} \xrightarrow{\varphi_{1}} V_{2} \xrightarrow{\varphi_{2}} \cdots \xrightarrow{V_{1+\varepsilon}} V_{1+\varepsilon} \xrightarrow{\varphi_{1+\varepsilon}} V_{2+\varepsilon} \xrightarrow{\varphi_{2+\varepsilon}} \cdots \xrightarrow{V_{1+2\varepsilon}} V_{2+2\varepsilon}$$

$$W_{1} = \xrightarrow{\psi_{1}} W_{2} = \xrightarrow{\psi_{2}} \cdots \xrightarrow{W_{1+\varepsilon}} W_{1+\varepsilon} \xrightarrow{\psi_{1+\varepsilon}} W_{2+\varepsilon} = \xrightarrow{\psi_{2+\varepsilon}} \cdots \xrightarrow{W_{1+2\varepsilon}} W_{2+2\varepsilon}$$

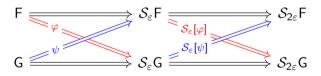
Definition (**Vect**^ℝ interleaving)

Let $F, G : \mathbb{R} \to \textbf{Vect}$ be given.

An ε -interleaving consists of two natural transformations

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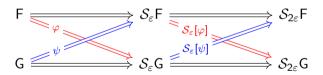
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commutes. The interleaving distance is defined to be

$$d_I(F, G) = \inf\{\varepsilon \mid F \text{ and } G \text{ are } \varepsilon\text{-interleaved}\}.$$

Properties of the Interleaving Distance for Pers

Theorem (Chazal et al. 2009, Lesnick 2015)

For pfd persistence modules,

$$d_B(Dgm(V), Dgm(W)) = d_I(V, W).$$

Corollary (Cohen-Steiner et al. 2007)

For nice enough functions $f,g:\mathbb{X} \to \mathbb{R}$,

$$d_I(\operatorname{Subl}(f),\operatorname{Subl}(g)) \leq \|f-g\|_{\infty}.$$

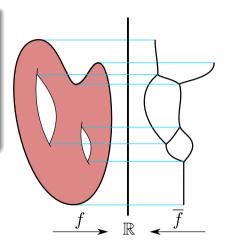
Section 1

Reeb graph Interleaving Distance

Reeb graph

Reeb Graph

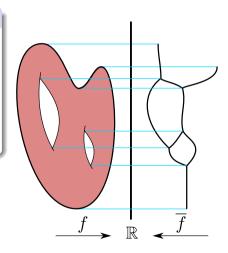
- Given $f: \mathbb{X} \to \mathbb{R}$
- $x \sim y$ iff x and y in same (path) connected component of $f^{-1}(a)$.
- \bullet The Reeb graph of the function is the space \mathbb{X}/\sim with the quotient topology.
- Denoted $\mathcal{R}(\mathbb{X}, f)$



Reeb graph

Reeb Graph

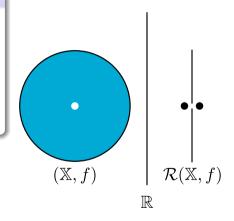
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 - The Reeb graph of a constructible R-space is an R-graph.
 - A Reeb graph is itself an ℝ-space, so comes with a space and a function



Reeb graph

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Definition

An \mathbb{R} -space is a pair consisting of

- ullet a topological space \mathbb{X} , and
- an \mathbb{R} valued function $f: \mathbb{X} \to \mathbb{R}$.

This is denoted (X, f) or f.

Definition

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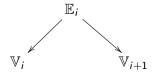
- a topological space X, and
- an \mathbb{R} valued function $f: \mathbb{X} \to \mathbb{R}$.

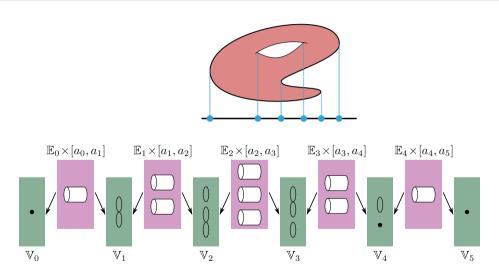
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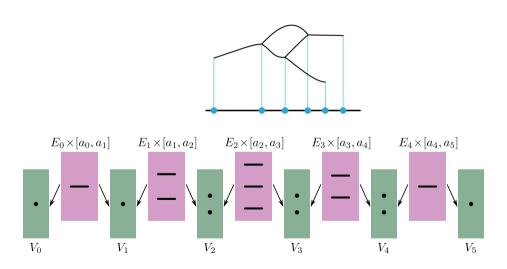
Definition

A **constructible** \mathbb{R} -space is an \mathbb{R} -space isomorphic to one constructed as follows:

- $S = \{a_0, \dots, a_n\}$ the set of critical points
- 0 < i < n: $\mathbb{V}_i \times \{a_i\}$
- 0 < i < n-1: $\mathbb{E}_i \times [a_i, a_{i+1}]$
- Attaching maps

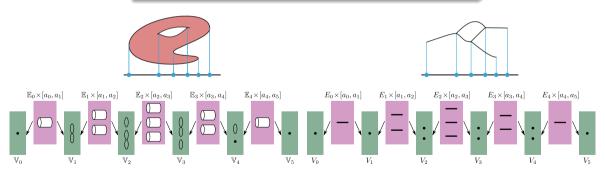






Definition

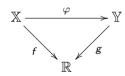
An \mathbb{R} -graph is a constructible \mathbb{R} -space where all \mathbb{V}_i and \mathbb{E}_i are 0-dimensional.



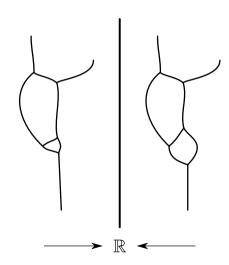
Function preserving maps

Definition

A function preserving map between two \mathbb{R} -spaces (\mathbb{X},f) and (\mathbb{Y},g) is a continuous map $\varphi:\mathbb{X}\to\mathbb{Y}$ such that



commutes.

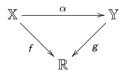


Generalized Reeb Graphs

Definition

The set of

- Objects: \mathbb{R} -graphs (\mathbb{X}, f)
- ullet Morphisms: Function preserving maps $\alpha: \mathbb{X} \to \mathbb{Y}$ such that

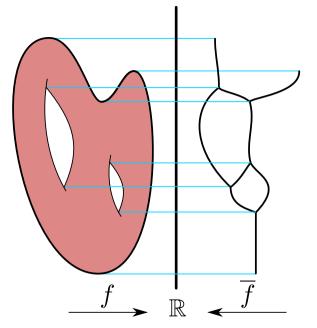


commutes.

is a category which we will call Reeb.

Want:

Categorify Reeb graphs



Cosheaves

Definition

A **pre-cosheaf** is a functor

 $F: \mathbf{Int} \to \mathbf{Set}$.

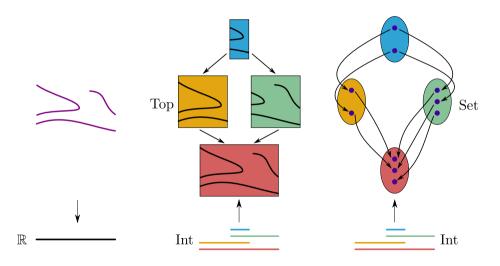
Definition

A pre-cosheaf $F: \mathbf{Int} \to \mathbf{Set}$ is a **cosheaf** if for all open $U \subset \mathbb{R}$ and covering $\{U_i\}$ of U, F(U) is the colimit of the diagram

$$\coprod F(U_i \cap U_j) \rightrightarrows \coprod F(U_i)$$

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Cosheaves

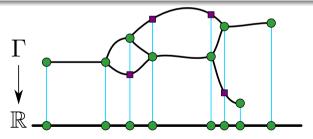


Constructible Cosheaves

Definition

A cosheaf is S-constructible if it is compactly supported and

$$I \cap S = J \cap S$$
 implies $F[I \subset J] : F(I) \to F(J)$ is an isomorphism.

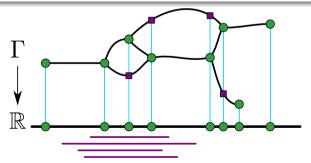


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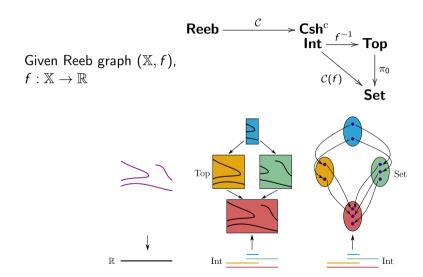
Categorical Reeb Graph

Definition

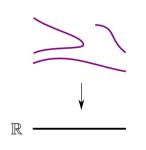
Csh^c consists of

- Objects: Constructible cosheaves $F : Int \rightarrow Set$
- Morphisms: Natural transformations

The Reeb functor and construction



Equivalence of Categories

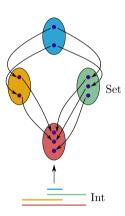


Theorem (Woolf; MacPherson; etc.)

The functor

Reeb
$$\stackrel{\mathcal{C}}{\longrightarrow}$$
 Csh

gives an equivalence of categories.



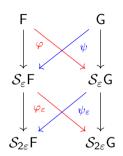
$\varepsilon\text{-Smoothing}$

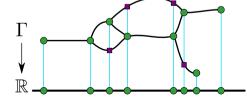
Definition

$$egin{array}{cccc} \Omega_arepsilon : & egin{array}{cccc} oldsymbol{\mathsf{Int}} & \longrightarrow & oldsymbol{\mathsf{Int}} \ J & \longmapsto & J^arepsilon \ (a,b) & & (a-arepsilon,b+arepsilon) \end{array}$$

Definition

 $\mathcal{S}_{arepsilon}: egin{array}{cccc} \mathsf{Csh}^{\mathrm{c}} & \longrightarrow & \mathsf{Csh}^{\mathrm{c}} \ & \mathsf{F} & \longmapsto & \mathsf{F}\Omega_{arepsilon} \end{array}$





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Csh^c-interleaving

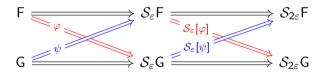
Definition

Let $F, G : Int \rightarrow Set$ be given.

An ε -interleaving consists of two natural transformations

$$\varphi$$
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commutes. The interleaving distance is defined to be

$$d_I(F, G) = \inf\{\varepsilon \mid F \text{ and } G \text{ are } \varepsilon\text{-interleaved}\}.$$

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Reeb graph interleaving

Definition (Reeb interleaving)

Let $f : \mathbb{X} \to \mathbb{R}$ and $g : \mathbb{Y} \to \mathbb{R}$ in **Reeb** be given.

Then (\mathbb{X},f) and (\mathbb{Y},g) are ε -interleaved iff $\mathcal{C}(\mathbb{X},f)$ and $\mathcal{C}(\mathbb{Y},g)$ are ε -interleaved.

The interleaving distance is defined to be

$$d_I(f,g) = \inf\{\varepsilon \geq 0 \mid C(f) \text{ and } C(g) \text{ are } \varepsilon\text{-interleaved}\}.$$

$$\textbf{Reeb} \stackrel{\mathcal{C}}{\longrightarrow} \textbf{Csh}^c$$

Properties

Theorem (de Silva, EM, Patel 2016)

The interleaving distance is an extended metric.

$$d_{I}((\mathbb{X}, f), (\mathbb{Y}, g)) < \infty$$

$$\Leftrightarrow$$

$$\beta_{0}(\mathbb{X}) = \beta_{0}(\mathbb{Y})$$

Properties

Theorem (de Silva, EM, Patel 2016)

The interleaving distance is an extended metric.

$$d_{I}((\mathbb{X}, f), (\mathbb{Y}, g)) < \infty$$

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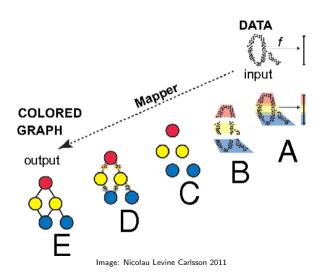
Theorem (dS, EM, P 2016)

Given $f, g: \mathbb{X} \to \mathbb{R} \in \mathbb{R}$ -Top $^{\mathrm{c}}$,

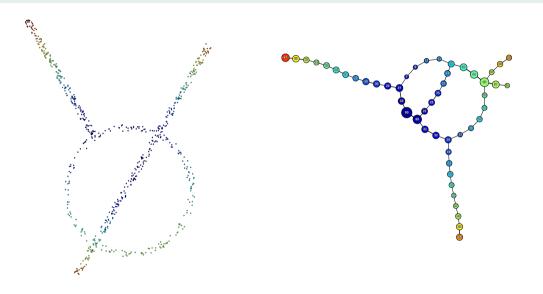
$$d_I(\mathcal{R}(f),\mathcal{R}(g)) \leq ||f-g||_{\infty}.$$

Section 2

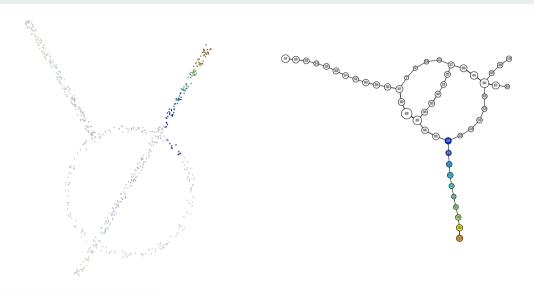
Mapper



Bigger example



Bigger example



Bigger example



Ingredients

Data

+

Function

Point cloud approximation Original topological space

 \mathbb{R} -valued \mathbb{R}^d -valued

Data + Function

Point cloud approximation Original topological space \mathbb{R} -valued \mathbb{R}^d -valued

+ Cover Choice + Clustering Choice

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Point cloud approximation Original topological space

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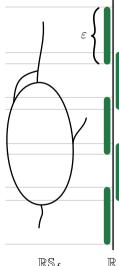
 \mathbb{R} -valued \mathbb{R}^d -valued

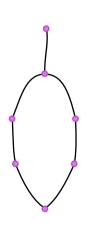
+ Cover Choice + Clustering Choice

Mapper definition

Definition (Singh et al. 2007)

- Given $f: \mathbb{X} \to \mathbb{R}$.
- Fix a cover $\mathcal{U} = \{U_{\alpha}\}$ of \mathbb{R} .
- The collection $f^{-1}(\mathcal{U}) = \{f^{-1}(U_{\alpha})\}\$ is a cover of \mathbb{X} .
- Let $f^{-1}(\mathcal{U})^*$ be the cover which splits the sets into connected components.
- Then Mapper is the nerve of this cover.



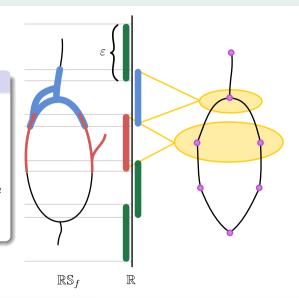


 \mathbb{RS}_f

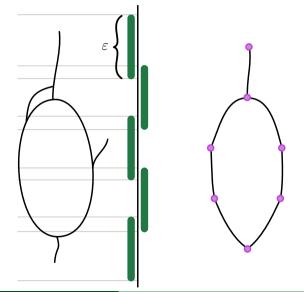
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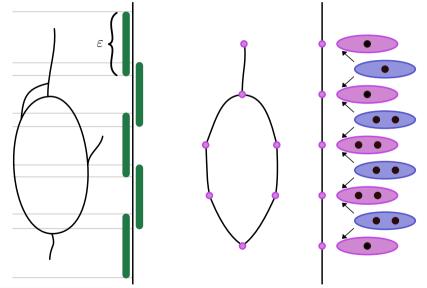


Mapper can be stored as data over nerve of cover



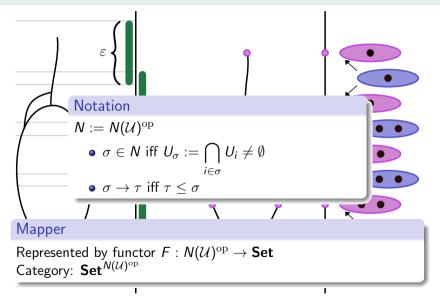
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Mapper can be stored as data over nerve of cover



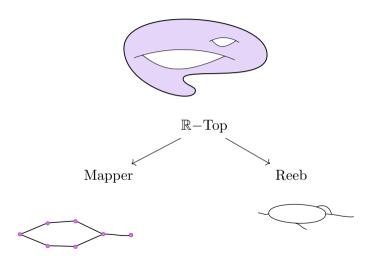
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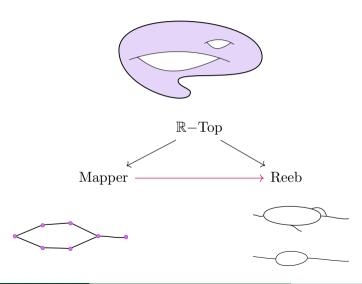


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Big Picture



Big Picture



Mapper is an approximation of the Reeb graph.

Mapper is an approximation of the Reeb graph.

Question

How do we formalize this?

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How do we formalize this?

Goal:

- Convergence
 - ► Turn Mapper into something that can be compared to the Reeb graph
 - Give bound on error for Mapper based on cover choice

Mapper is an approximation of the Reeb graph.

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Question

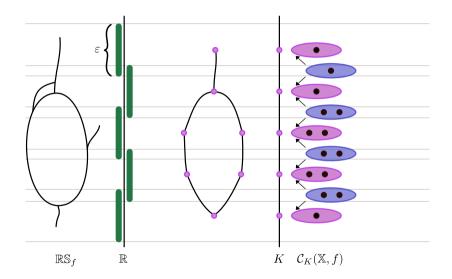
How to do that?????

Answer:

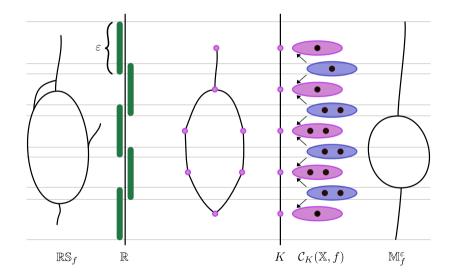
Kan Extensions



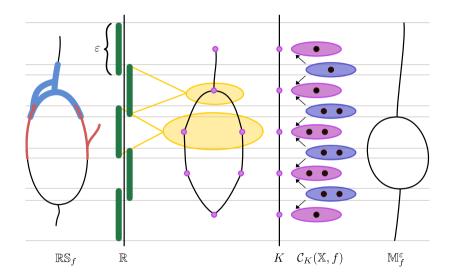
Comparison requires continuous Mapper

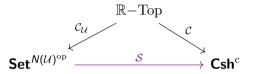


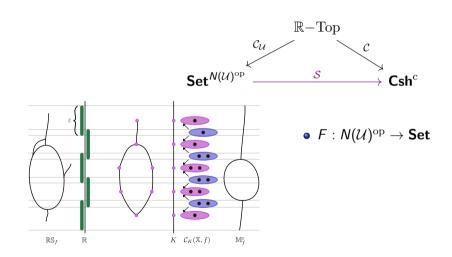
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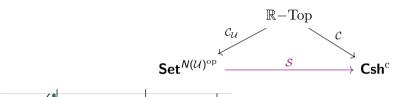


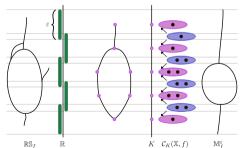
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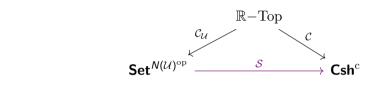


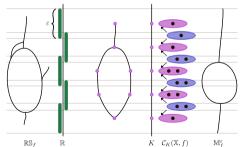






- $F: N(\mathcal{U})^{\mathrm{op}} \to \mathbf{Set}$
- $N(\mathcal{U}) \cap A$ $= \left\{ \sigma \in A \mid \bigcap_{\alpha \in \sigma} U_{\alpha} \cap A \neq \emptyset \right\}$

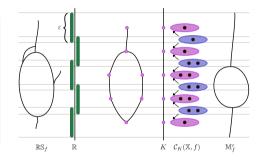




- $F: N(\mathcal{U})^{\mathrm{op}} \to \mathbf{Set}$
- $N(\mathcal{U}) \cap A$ $= \left\{ \sigma \in A \mid \bigcap_{\alpha \in \sigma} U_{\alpha} \cap A \neq \emptyset \right\}$
- $S(F)(A) = \operatorname{colim}_{\sigma \in N(\mathcal{U}) \cap A} F(A)$

Theorem (EM, B. Wang 2016)

Given a (nice enough) \mathbb{R} -space $f: \mathbb{X} \to \mathbb{R}$, let $\mathcal{U} = \{U_{\alpha}\}_{\alpha \in A}$ be a good cover of $f(\mathbb{X}) \subseteq \mathbb{R}$, res $(\mathcal{U}) = \max\{\operatorname{diam}(U_{\alpha})\}$ Then $d_{I}(\mathcal{C}(f), \mathcal{SC}_{\mathcal{U}}(f)) \leq \operatorname{res}(\mathcal{U})$



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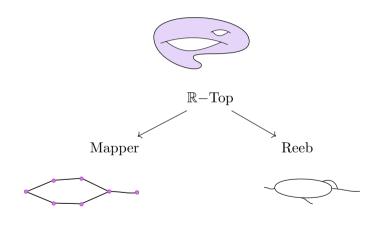
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Section 3

Poset Interleavings

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Big Picture



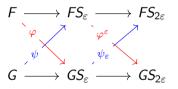
Reeb Graph Interleaving Distance

Definition (Reeb graph interleaving - de Silva, Patel, EM; Curry)

Let $F, G : \mathbf{Int} \to \mathbf{Set}$.

Let S_{ε} : Int \rightarrow Int, $U \mapsto U^{\varepsilon} := \{x \mid d(x, U) < \varepsilon\}$.

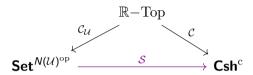
An arepsilon-interleaving consists of natural transformations arphi and ψ such that



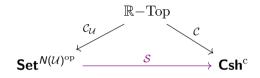
commutes. The interleaving distance is defined to be

$$d_I(F, G) = \inf\{\varepsilon \mid F \text{ and } G \text{ are } \varepsilon\text{-interleaved}\}.$$

New vantage point



New vantage point



Definition (Mapper interleaving???)

Let $F, G : \mathcal{N}(\mathcal{U})^{\mathrm{op}} \to \mathbf{Set}$ be given.

Let $T_{\varepsilon}: \mathcal{N}(\mathcal{U})^{\mathrm{op}} \to \mathcal{N}(\mathcal{U})^{\mathrm{op}}$ defined by $^{\} \subseteq (^{\lor})_{-}/^{-}$

An arepsilon-interleaving consists of natural transformations arphi and ψ such that



Extending poset using Alexandrov topology

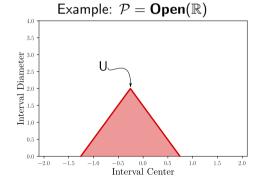
$$\mathcal{D}: \ \, \textbf{Poset} \ \, \rightarrow \ \, \textbf{Poset} \\ \mathcal{P} \quad \mapsto \quad D(\mathcal{P}) \ \, := \left\{ X \subseteq \mathcal{P} \left| \begin{array}{c} x \in X, y \leq x \\ \Rightarrow y \in X \end{array} \right. \right\}$$

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Extending poset using Alexandrov topology

$$\mathcal{D}: \quad \textbf{Poset} \quad \rightarrow \quad \textbf{Poset}$$

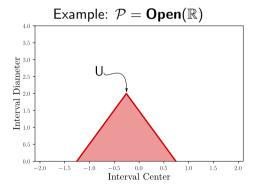
$$\mathcal{P} \quad \mapsto \quad D(\mathcal{P}) \quad := \left\{ X \subseteq \mathcal{P} \middle| \begin{array}{c} x \in X, y \leq x \\ \Rightarrow y \in X \end{array} \right\}$$

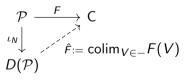


Extending poset using Alexandrov topology

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Definition of spreading function :: $Open(\mathbb{R})$

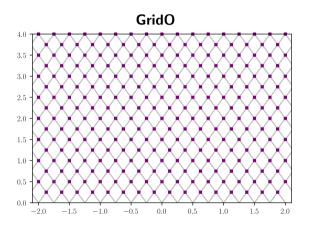
$$T_{arepsilon}\colon D(\operatorname{\mathsf{Open}}(\mathbb{R})) \longrightarrow D(U^{arepsilon}) = D(\{x \in \mathbb{R} \mid \|x - U\| < arepsilon\})$$

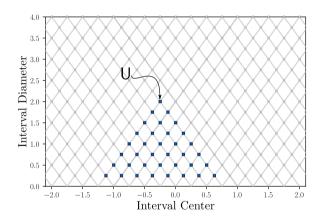
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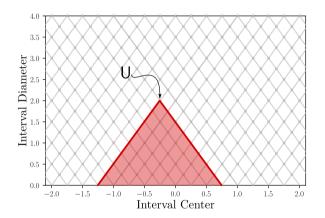
Definition of spreading function :: $Open(\mathbb{R})$

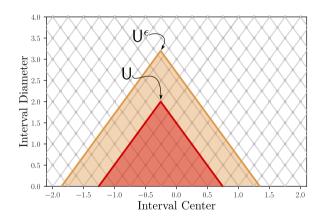
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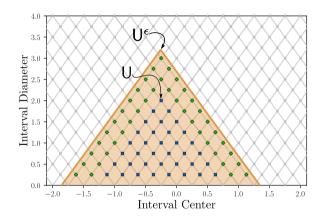
A nice cover

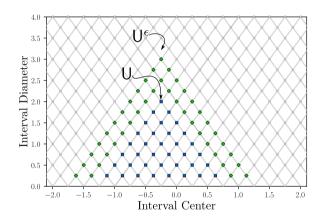










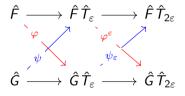


Definition of the interleaving distance

Definition (Mapper interleaving)

Let $F, G: N \to \mathbf{Set}$ be given. $\hat{F}, \hat{G}: D(N) \to \mathbf{Set}$

An ε -interleaving consists of natural transformations $\varphi:\hat{F}\to\hat{F}\,T_{\varepsilon}$ and $\psi:\hat{G}\to\hat{G}\,T_{\varepsilon}$ such that



commutes. The interleaving distance is defined to be

$$d_I(F, G) = \inf\{\varepsilon \mid F \text{ and } G \text{ are } \varepsilon\text{-interleaved}\}.$$

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Mapper approximates Reeb: Answer #2

Theorem (Botnan, Curry, EM, 2018)

If $f: \mathcal{Q} \to \mathcal{P}$ is a δ -approximation that respects cosheaves and M and N are \mathcal{P} -modules, then

$$\left|d_I^T(M,N)-d_I^{\hat{T}}(f^*M,f^*N)\right|\leq \delta.$$

Mapper approximates Reeb: Answer #2

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Corollary (Botnan, Curry, EM, 2018)

Let \mathcal{U} be a cover of \mathbb{R} with $\delta = \sup\{\operatorname{diam}(\mathcal{U}) \mid \mathcal{U} \in \mathcal{U}\}.$

and $f: \mathbf{GridO} \to \mathbf{Open}(R)$.

Given F, G: Int \rightarrow Set

and $F \circ f$, $G \circ f$: **GridO** \rightarrow **Set**.

(Reeb graph)

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(Mapper approximation)

$$|d_I(F,G)-d_I(F\circ f,G\circ f)|\leq \delta.$$

Questions

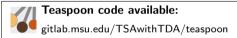
- What can we figure out about convergence?
- ullet Topological properties of the metric space $\mathcal{C}^\mathcal{Q}$ vs $\mathcal{C}^\mathcal{P}$ for $\mathcal{Q}\subseteq\mathcal{P}$
- Algorithms and computation
- What happens for incomparable covers
- Other cases where this framework is applicable
- Relationship with other stability ideas (Gromov-Hausdorff, Bottleneck distance)

Thank you!

Relevant papers

- VdS, AP, EM. Categorified Reeb Graphs, DCG 2016.
- EM, BW. Convergence between Convergence between Categorical Representations of Reeb Space and Mapper, SoCG 2016.
- EM, AS. The ℓ[∞]-Cophenetic Metric for Phylogenetic Trees as an Interleaving Distance, arXiv:1803.07609, 2018.
- VdS, EM, AS. Theory of interleavings on [0, ∞)-actegories, arXiv:1706.04095, 2017.







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