

Homology of the Gray-Scott Model of Reaction-Diffusion

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# Introduction

The study of pattern formation is incredibly diverse and certainly one of the most compelling aspects of nonlinear phenomenology. Scientists from many disciplines have analyzed patterns on the scale of the entire universe all the way down to the microscopic<sup>1</sup>. Just a cursory glance at the structure of a wind-swept sand dune, a snowflake, or even our own galaxy reveals something interesting. Observation of these patterns might lead a scientist to ask what causes the pattern and wonder why there are patterns at all. This question gets complicated quickly because whether it's God in the patterns or the result of a non-equilibrium universe, there is still the question of what it means to have "structure" or "complexity" or to be "interesting".

Fortunately, the theoretical model of pattern formation discussed here allows me to sidestep all of these questions while focusing primarily on the method of analysis. There are many mathematical tools available to help interpret image data but as the complexity of our information (i.e. size of our data) increases, it becomes increasingly difficult to parse relevant information. Take for example the Fourier transform, a powerful method for image analysis. We would expect the Fourier transform to provide some insight into the spatial frequency of the image<sup>2</sup>. Examine the two distinct pattern types of the Gray-Scott system shown in Figure 1. The two pattern types  $\alpha$  and  $\kappa$  (figures 1a and 1b respectively) are visually extremely distinct yet the Fourier transforms (figures 1c and 1d) are disappointingly similar. Although this method could certainly extract useful information, we would like some way to supplement our findings. The need for new methods arises and many times that means starting at the lowest level. The homology theory described later on considers the fundamental geometric structures of an image while providing insight into global properties.

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<sup>1</sup>See the introduction of Cross & Greenside for an overview of the study of pattern formation.

<sup>2</sup>In this case, the Fourier transform converts from the *spatial domain*, the image we see, to the *frequency domain*. The Fourier transform is often used to remove noise or apply filters to images. It has also been used for intricate pattern recognition, see [1].

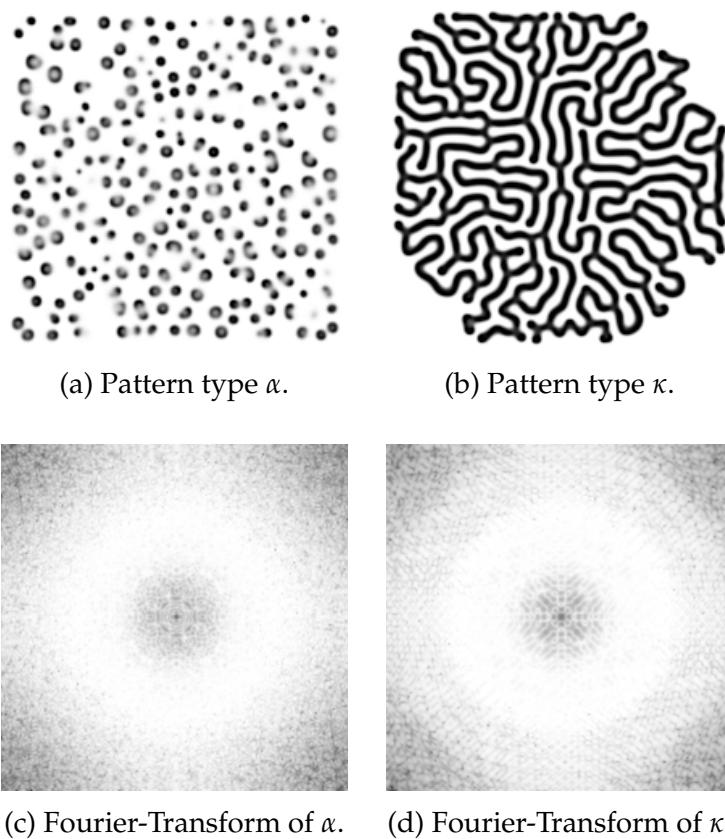


Figure 1: For two very distinct pattern types  $\alpha$  and  $\kappa$ , the Fourier-Transform is visually very similar and extracting meaningful information is difficult.

# Chapter 1

## Reaction-Diffusion Systems

Reaction-diffusion (RD) systems are models that determine how concentrations of substances change in space. These systems are driven by two processes: chemical reaction and spatial diffusion. RD systems are partial differential equations, the most basic of which might look something like (1.1). This is sometimes called the Kolmogorov-Petrovsky-Piskounov equation in which  $u$  is a generic chemical species,  $d$  is a diffusion coefficient,  $\nabla^2 u$  is the Laplace operator, and  $r(u)$  is a general reaction term.

$$\frac{\partial u}{\partial t} = d\nabla^2 u + r(u) \quad (1.1)$$

What makes RD systems interesting, however, is the wide variety of patterns they form and how many of those patterns resemble patterns of nature such as spirals, stripes, and spots. In 1952, Alan Turing suggested that RD systems of morphogens may be able to explain the presence of spots or stripes on an organism [2]. Although the science behind animal patterns is more complicated, Turing laid the framework by which patterns form from minor perturbations of otherwise homogenous systems. Since then, many others have noted the similarity between RD patterns and patterns in nature [3, 4, 5, 6, 7, 8, 9]<sup>1</sup>.

### 1.1 The Gray-Scott Model

The Gray-Scott system models the reaction of two generic chemical species,  $U$  and  $V$ , whose concentration in space is represented by  $u$  and  $v$  respectively [10]. The

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<sup>1</sup>Among others, Bard, 1974 or 1981; Murray, 1981; Meinhardt, 1982; Young, 1984; Meinhardt and Klinger, 1987; or Turk, 1991.

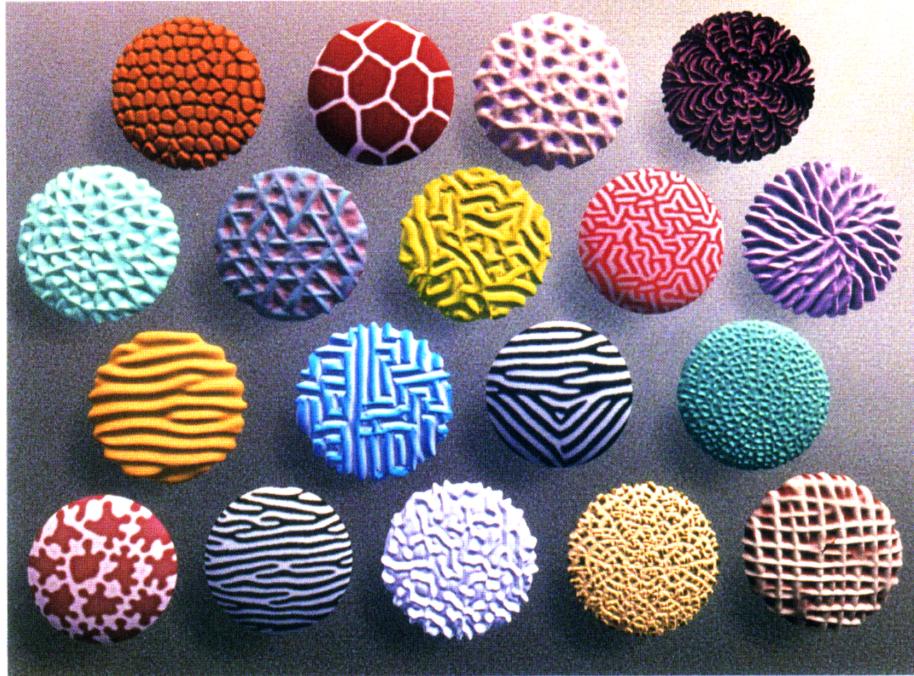


Figure 1.1: Patterns generated by reaction diffusion systems [9]. Witkin compares these patterns to those of nature; **Row 1:** reptile, giraffe, coral, scalloped. **Row 2:** spiral, triweave, twisty maze, replication, purple thing. **Row 3:** sand, maze, zebra haunch, radial. **Row 4:** space giraffe, zebra, stucco, beats us, weave.

model is based on the chemical reaction in (1.2).



$V$  is converted to inert product,  $P$ , which doesn't interfere with the reaction of the system.  $V$  appears on both sides of the chemical reaction and thus catalyzes its own production. Gray, Scott developed the following non-dimensional PDE:

$$\frac{\partial u}{\partial t} = d_u \nabla^2 u - uv^2 + f(1 - u) \tag{1.3}$$

$$\frac{\partial v}{\partial t} = d_v \nabla^2 v + uv^2 - (f + k)v \tag{1.4}$$

We see that both equations take the form of (1.1) only they are coupled. For simplicity,  $d_u$ ,  $d_v$ ,  $f$ , and  $k$  are taken to be constants. The first term in each equation,  $d_u \nabla^2$  and  $d_v \nabla^2$ , are the diffusion terms. The Laplace operator,  $\nabla^2$ , is responsible for the diffusion of each chemical in space (like the diffusion of heat in the more familiar heat equation) while the *diffusion coefficients*,  $d_u$  and  $d_v$ , govern the rate.

The  $\pm uv^2$  term is the *reaction term* which converts  $U$  into  $V$ : an increase in  $v$  is equal to the decrease in  $u$ , hence  $+uv^2$  in the second equation. Since  $U$  will eventually get used up to generate  $V$ , the term  $f(1 - u)$  is the *replenishment term* which reintroduces chemical  $U$  into the system ( $u$  has a maximum value of 1). Similarly, chemical  $V$  would increase without limit except for the *diminishment term*,  $(f + k)v$ , which serves to remove chemical  $V$  from the system. One can imagine this system as two chemicals interacting in a cell where the bloodstream carries chemicals in and out.

The Grey-Scott system is particularly notable for the wide range of irregular patterns it produces. Previous analysis of the system by Pearson [11] identified at least 12 different pattern types, all of which occur at different points in  $k, f$  parameter space. Figure 1.2 shows the 12 quantifiably different patterns observed in this system. The figures, which plot the concentration of chemical  $U$  over a 256 by 256 grid, reveal the extremely variable behavior of this system<sup>2</sup>. One of the most compelling qualities of these patterns is their resemblance to patterns of nature, e.g.  $\kappa$  (figure 1.2j) looks like coral and  $\lambda$  (figure 1.2k) resembles the growth of bacteria. Other patterns, like  $\beta$  (figure 1.2b), exhibit turbulence.

## 1.2 Numerical Solution

The system in (1.3) is solved by forward Euler integration of the discrete Laplacian obtained by the finite difference method. A spacial grid of  $256 \times 256$  points constitutes the mesh with a time step of  $1^3$ . The system was initialized with the state  $U = 1, V = 0$  with a  $40 \times 40$  area located in the center perturbed with  $U = 0.5, V = 0.25$ . The  $40 \times 40$  area is then further perturbed with 1% random noise to catalyze the reaction. The patterns in figure 1.2 were generated this method and depict the concentration of chemical  $U$ . A plot of chemical  $V$  would appear as the inverse.

For each  $F, k$ , the simulation is run for 25,000 time steps. Every 10th image is saved, so a total of 2,500 png files are produced to describe the pattern. The pattern images that are analyzed by the methods described in Chapter 3 use a binary black and white colormap like that of Figures 1a and 1b.

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<sup>2</sup>A concentration plot of  $V$  would resemble the inverse of  $U$  so only one is shown.

<sup>3</sup>[11] notes no qualitative differences on mesh sizes up to  $1024 \times 1024$  and time steps as low as 0.01. Initial conditions also have little to no effect on the resulting pattern after some time.

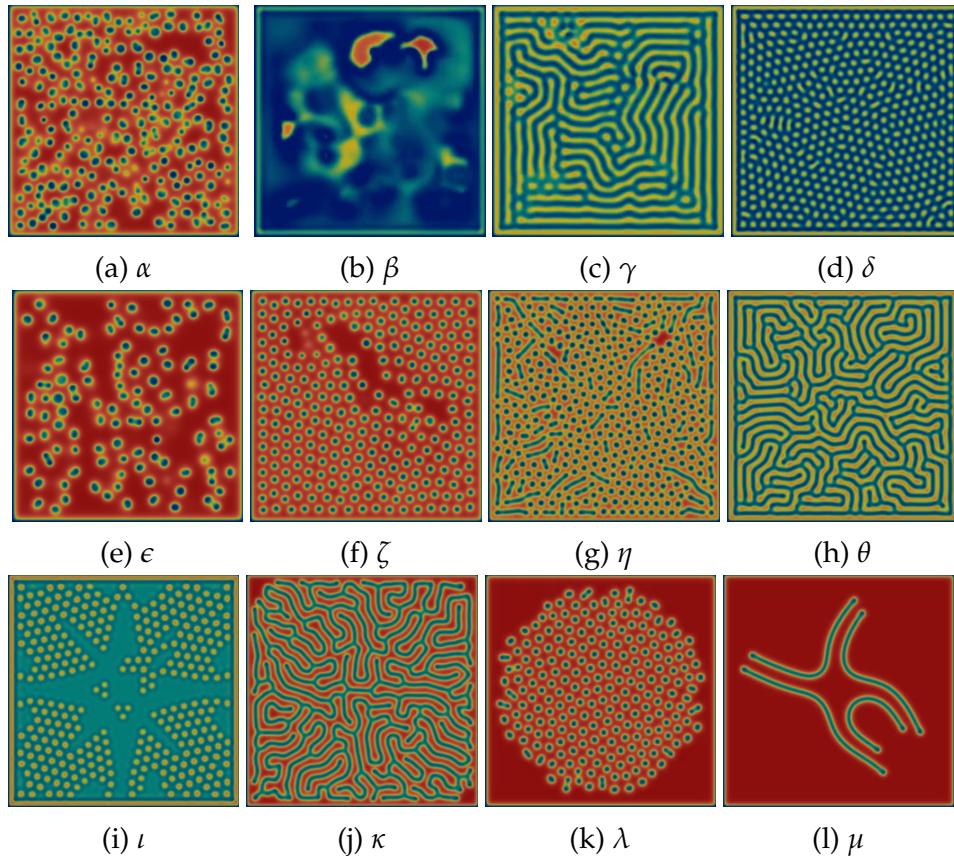


Figure 1.2: Patterns of chemical concentration  $U$  identified in [11]. Each pattern, figure 1.2a—figure 1.2l, is designated by a Greek letter which corresponds to the plot in figure 1.3. Red and blue indicate  $U = 1$  and  $U \approx 0.2$  respectively. Note that a concentration plot of chemical  $V$  would appear as the inverse of  $U$  with red and blue swapped.

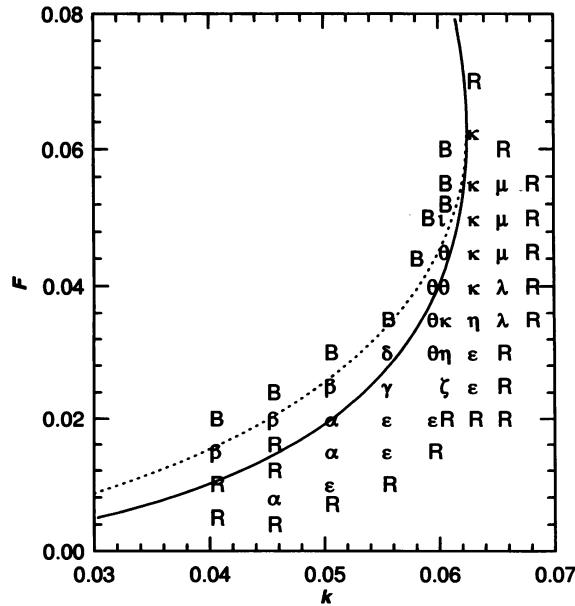


Figure 1.3: The mapping of Greek letters in figure 1.2 to their location in  $k, f$  parameter space. R and B indicate that the system evolved to uniform red and blue states respectively. This figure also represents a phase diagram of the reaction kinetics. Between the solid and dotted line, the system is bistable for which there are two linearly stable steady states. As  $f$  passes below the dotted line, the non-trivial steady state becomes unstable through Hopf bifurcation giving stable periodic orbit for  $k < 0.035$  and unstable for  $k > 0.035$ . The trivial state,  $(U = 1, V = 0)$  exists for all  $(f, k)$  outside the solid line [11].



# Chapter 2

## Computational Homology

Homology is one way of analyzing *local* properties in order to extract information about *global* phenomena. As large amounts of data become available, it becomes more difficult to determine what information is relevant. There are, of course, high and low-level approaches. A high-level approach like a fingerprint scanner or handwriting recognition might be the end-goal of one's analysis, but lower-level approaches like homology look at the geometric makeup of an object and is often a requisite step toward building higher-level processes.

At this time, computational homology is a relatively new field and its application in physics has only recently been explored. Although homology is a field of algebraic topology, it combines the mathematics of several other fields including combinatorics and computation. The mathematical formalism behind homology is difficult to grasp so only the relevant information will be detailed in Sect. 2.1. Sect. 2.2 on cubical homology presents a more thorough discussion of the mathematical background of the topic while **LATER SECTIONS to be written** provide an example of an algorithm to compute the homology.

### 2.1 Image analysis

To put it simply, homology is concerned with *holes* and *pieces*. Mathematically, how does one define a “hole”? What does it mean to be part of a “connected piece”? It’s best to think about this in one dimension first. Figure 2.1 shows two simple topological spaces,  $X$  and  $Y$ . Although  $X$  and  $Y$  are spaces with one and two line segments respectively, in terms of homology one would say  $X$  consists of a single *connected piece* while  $Y$  has two distinct pieces. The fact that the line segments

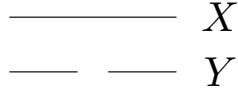


Figure 2.1: Topological spaces  $X$  and  $Y$ .  $X$  consists of one connected line segment and  $Y$  has two disconnected line segments.

are straight or of different length is not important for the homology. In this one-dimensional example, the *zeroth homology groups* of each are

$$H_0(X) \cong \mathbf{Z}^1 \quad \text{and} \quad H_0(Y) \cong \mathbf{Z}^2 \quad (2.1)$$

where  $\mathbf{Z}$  is the group of integers. The homology pairs a topological space (e.g.  $X$  and  $Y$ ) with an *abelian group*, a set of elements combined with operations that satisfy five axioms (closure, associativity, identity, invertibility, and commutativity). Notice, however, that the *zeroth homology group* of  $Y$  is  $\mathbf{Z}^2$ ; the rank of the group, 2, is what accounts for the two (2) distinct pieces, but more on this later.

Since there is a *zeroth homology group*, it makes sense that there would be a *first homology group*. Looking at the two-dimensional example in Figure 2.2, the homology of each space  $X_a$ ,  $X_b$ ,  $X_c$ , and  $X_d$  is

$$H_1(X_a) \cong 0 \quad H_1(X_b) \cong \mathbf{Z} \quad H_1(X_c) \cong 0 \quad H_1(X_d) \cong \mathbf{Z} \quad (2.2)$$

$$H_0(X_i) \cong \mathbf{Z} \quad \text{for } i = a, b, c, d \quad (2.3)$$

All spaces  $X_i$  for  $i = a, b, c, d$  have a *zeroth homology group* of  $\mathbf{Z}$  since there is a single connected component. In Figure 2.2(b)-(c), the connected component forms an enclosed area (e.g. the squares). The square in (b) forms a “hole”. The shading indicates that the hole is filled and is thus no longer a “hole”. Figure 2.3(b), (d) both contain one hole while (a), (c) contain zero holes. Just as the *zeroth homology group* is concerned with connected segments, the *first homology group* is concerned with “holes”.

The terms “piece” and “hole” are informal. Formally, we could say that the  $k^{th}$  homology group,  $H_k(X)$ , represents the group of  $k$ -dimensional *holes* of  $X$  where a 0-dimensional *hole* is merely the gap between two components (e.g.  $Y$  in figure 2.1). As I alluded to earlier, the the rank of the homology group (e.g. the rank 2 of  $\mathbf{Z}^2$  in (2.1)) represents the number of  $k$  dimensional holes. This is called the *Betti number*.

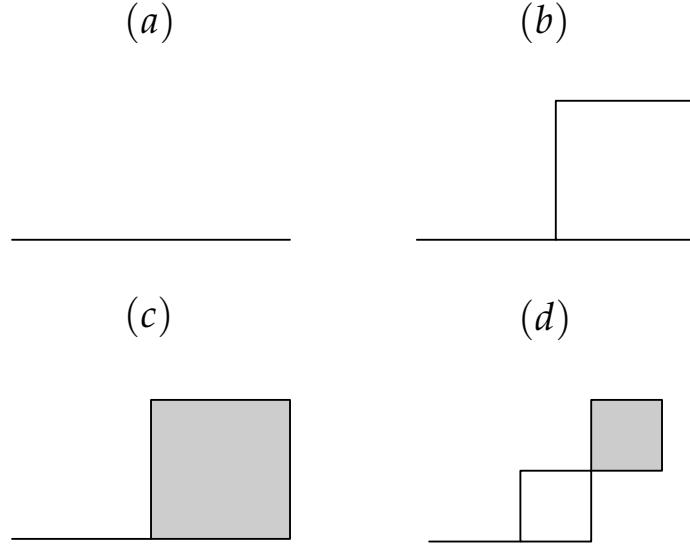


Figure 2.2: Topological spaces  $X_a$ ,  $X_b$ ,  $X_c$ , and  $X_d$ .

ber  $\beta_k$ . Indeed, Betti numbers are non-zero for all  $k < d$  where  $d$  is the dimension of the topological space. The Betti numbers are the most important feature of the homology in this thesis since it nicely provides a mathematical quantity to an otherwise visual characteristic of a topological space. Later on I will describe how this information has been used to elucidate information about the dynamics of a system.

## 2.2 Cubical Homology

In cubical homology, topological spaces are represented as a collection of cubes. This thesis is concerned with digital images as topological spaces. Digital images are quite literally a collection of two-dimensional cubes, *pixels*, thus a homology that examines these objects is a natural environment for examining the output of a computer simulation. In this section I present a brief mathematical description of cubical homology which closely follows that of [12] and [13]. By skipping this section, one would miss some of the interesting subtleties of homology theory but a thorough understanding is by no means essential to this thesis. We'll start by defining elementary cubes which make up the building blocks for the theory. It is important to keep in mind here that one of the fundamental ideas in homology theory is to connect topological objects (e.g. connected pieces and holes) to algebraic objects.

**Definition 2.2.1.** An *elementary interval* is an interval  $I \subset \mathbb{R}$  of the form

$$I = [l, l+1] \quad \text{or} \quad I = [l, l]$$

for some  $l \in \mathbb{R}$ . To simplify notation, say

$$[l] = [l, l]$$

is an interval containing a single point, a *degenerate* interval. Intervals of the form  $[l, l+1]$  are called *nondegenerate*.

**Definition 2.2.2.** An *elementary cube*  $Q$  is a finite product of elementary intervals,

$$Q = I_1 \times I_2 \times \dots \times I_d \subset \mathbb{R}^d$$

where each  $I_i$  is an elementary interval. We denote the set of all elementary cubes in  $\mathbb{R}^d$  as  $\mathcal{K}^d$ .

The set of all elementary cubes,  $\mathcal{K}$ ,

$$\mathcal{K} := \bigcup_{d=1}^{\infty} \mathcal{K}^d.$$

**Definition 2.2.3.** Let  $Q = I_1 \times I_2 \times \dots \times I_d \subset \mathbb{R}^d$  be an elementary cube. The *embedding number* of  $Q$  is defined to be  $d$  which we denote by  $\text{emb}(Q)$ . Interval  $I_i$  is the  $i^{\text{th}}$  component of  $Q$  and is written  $I_i(Q)$ . The *dimension* of  $Q$  is defined as the number of nondegenerate components in  $Q$  and denoted  $\dim Q$ . We refer to an elementary cube  $Q$  with  $\dim Q = k$  as a  $k$ -cube and denote

$$\mathcal{K}_k := \{Q \in \mathcal{K} \mid \dim Q = k\},$$

and

$$\mathcal{K}_k^d := \mathcal{K}_k \cap \mathcal{K}^d.$$

The relationship between the embedding number and dimension might be a little muddy since it seems that they would always be the same. Observe that for elementary cube  $Q$ , if  $\text{emb}(Q) = d$ , then  $Q \in \mathcal{K}^d$ . The only general relation between the embedding number and dimension of  $Q$  is that

$$0 \leq \dim Q \leq \text{emb}(Q).$$

To illustrate this, imagine a Rubik's cube on a desk. The Rubik's cube itself has both  $\text{emb}$ ,  $\dim = 3$  while any one square *face* has  $\text{emb} = 3$  but  $\dim = 2$  (also see Example (2.2.1)).

**Example 2.2.1.** Given elementary cube  $Q := [1, 2] \times [1, 2] \times [-1] \subset \mathbb{R}^3$ , we have  $I_1(Q) = [1, 2]$ ,  $I_2(Q) = [1, 2]$ , and  $I_3(Q) = [-1]$  (*degenerate*). Therefore,  $\text{emb}(Q) = 3$  and  $\dim Q = 2$ .

some examples should be added here later

Now we must define the class of topological spaces for which we define the homology.

**Definition 2.2.4.** A set  $X \subset \mathbb{R}^d$  is *cubical* if  $X$  can be written as a finite union of elementary cubes.

Given cubical complex  $X \subset \mathbb{R}^d$ , we define

$$\mathcal{K}(X) := \{Q \in \mathcal{K} \mid Q \subset X\}$$

and

$$\mathcal{K}_k(X) := \{Q \in \mathcal{K}(X) \mid \dim Q = k\}.$$

We can write  $\mathcal{K}^d(X)$  to remind us that  $X \subset \mathbb{R}^d$  as well as  $\mathcal{K}_k^d := \mathcal{K}^d(X) \cap \mathcal{K}_k(X)$ . For example, elements of  $\mathcal{K}_0(X)$  are *vertices* of  $X$ , elements of  $\mathcal{K}_1(X)$  are *edges* and so forth. Then  $\mathcal{K}_k(X)$  are the *k-cubes* of  $X$ .

As previously mentioned, our goal is to have a relationship between algebraic objects and topological spaces. The first step, then, is to associate some algebraic object with the elementary cubes we just defined.

**Definition 2.2.5.** For each elementary *k-cube*  $Q \in \mathcal{K}_k^d$ , we associate an algebraic object  $\widehat{Q}$  which we call an *elementary k-chain* of  $\mathbb{R}^d$  where  $\widehat{Q} : \mathcal{K}_k^d \rightarrow \mathbb{Z}$  is the function defined by

$$\widehat{Q}(P) = \begin{cases} 1 & \text{if } P = Q, \\ 0 & \text{otherwise.} \end{cases}$$

We also define  $0 : \mathcal{K}_k^d \rightarrow \mathbb{Z}$  to be the zero function, i.e.  $\widehat{0}(Q) = 0$  for all  $Q \in \mathcal{K}_k^d$ . The set of all *elementary k-chains* of  $\mathbb{R}^d$  is given by

$$\widehat{\mathcal{K}}_k^d := \left\{ \widehat{Q} \mid Q \in \mathcal{K}_k^d \right\}$$

and the set of all *elementary chains* of  $\mathbb{R}^d$  is given by

$$\widehat{\mathcal{K}}^d := \bigcup_{k=0}^{\infty} \widehat{\mathcal{K}}_k^d.$$

For an elementary cube  $Q$ , we refer to  $\widehat{Q}$  as its *dual elementary chain*. Conversely, given elementary chain  $\widehat{Q}$ , we call  $Q$  its *dual elementary cube*. What we want is that there is a one-to-one relationship between the elementary  $k$ -cubes (topological objects) and *elementary k-chains* (algebraic objects). In other words, the map of  $k$ -cubes ( $\mathcal{K}_k^d$ ) to  $k$ -chains ( $\widehat{\mathcal{K}}_k^d$ ) is a *bijection*.

**Proposition 2.2.1.** *The map  $\phi : \mathcal{K}_k^d \rightarrow \widehat{\mathcal{K}}_k^d$  given by  $\phi(Q) = \widehat{Q}$  is a bijection.*

*Proof.* See [13]. □

Proposition 2.2.1 allows us invoke the inverse of  $\phi$  to go from an algebraic object, the elementary chain  $\widehat{Q}$ , to a topological set,  $Q$ . The following definition uses the algebra we've built up to give the elementary  $k$ -chains algebraic structure.

**Definition 2.2.6.** The group  $C_k^d$  of  $k$ -dimensional chains (or  $k$ -chains) of  $\mathbb{R}^d$  is the free abelian group generated by the elementary chains of  $\mathcal{K}_k^d$ . Thus the elements of  $C_k^d$  are functions  $c : \mathcal{K}_k^d \rightarrow \mathbb{Z}$  such that  $c(Q) = 0$  for all but a finite number of  $Q \in \mathcal{K}_k^d$ . In particular,  $\widehat{\mathcal{K}}_k^d$  is the basis for  $C_k^d$ . By the same notation as (A.1.2),

$$C_k^d := \mathbb{Z}(\mathcal{K}_k^d)$$

If  $c \in C_k^d$ , then  $\dim c := k$ .

I really want to make this section very readable with nice figures and stuff. Figure 2.3 illustrates how we can use information about the boundary to exact information about the  $k$ -cubes, but we are again using topological information (the existence of a boundary) to derive more topological information (the existence of loops). What we would really like to do is use algebra to get at this information, so we start by defining the algebraic boundary of a  $k$ -chain.

The set of elementary chains forms a basis for  $C_k^d$ , thus we would like to easily describe an arbitrary chain  $c \in C_k^d$  in terms of the elements of  $\widehat{\mathcal{K}}_k^d$ . Definition (2.2.7) provides such a relation which is analogous to the dot product in vector space.

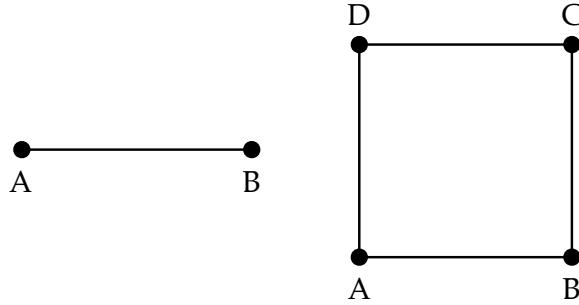


Figure 2.3: The left picture has a boundary given by  $\{A\} \cup \{B\}$  and therefore does not form a loop (a 0-cube). The picture on the right, however, does not have a boundary and therefore forms a loop (a 1-cube).

**Definition 2.2.7.** Consider  $c_1, c_2 \in C_k^d$ , where  $c_1 = \sum_{i=1}^m \alpha_i \widehat{Q}_i$  and  $c_2 = \sum_{i=1}^n \beta_i \widehat{Q}_i$ . The *scalar product* of the chains  $c_1$  and  $c_2$  is defined as

$$\langle c_1, c_2 \rangle := \sum_{i=1}^m \alpha_i \beta_i.$$

The astute reader will notice that this definition restricts us to describing a  $k$ -chain only in terms of  $k$ -dimensional cubes. We know, however, that cubes may be decomposed into lower dimensional faces. For example, the right picture in Figure 2.3 may be constructed from the four edges (or 1D faces)  $[A, B]$ ,  $[B, C]$ ,  $[C, D]$ , and  $[D, A]$ , and we would like to be able to write all  $k$ -chains in terms of lower-dimensional faces. This will be essential when the boundary operator is defined in 2.2.9 and provides the motivation for the following definition and proposition.

**Definition 2.2.8.** Given two elementary cubes  $P \in \mathcal{K}_{k_1}^{d_1}$  and  $Q \in \mathcal{K}_{k_2}^{d_2}$ , let

$$\widehat{P} \diamond \widehat{Q} := \widehat{P \times Q}$$

This extends to arbitrary chains  $c_1 \in C_{k_1}^{d_1}$  and  $c_2 \in C_{k_2}^{d_2}$  by

$$c_1 \diamond c_2 := \sum_{P \in \mathcal{K}_{k_1}, Q \in \mathcal{K}_{k_2}} \langle c_1, \widehat{P} \rangle \langle c_2, \widehat{Q} \rangle \widehat{P \times Q}$$

The chain  $c_1 \diamond c_2 \in C_{k_1+k_2}^{d_1+d_2}$  is called the *cubical product* of  $c_1$  and  $c_2$ .

**Proposition 2.2.2.** Let  $\widehat{Q}$  be an elementary cubical chain of  $\mathbb{R}^d$  with  $d > 1$ . Then there exist unique elementary cubical chains  $\widehat{I}$  and  $\widehat{P}$  with  $\text{emb}(I) = 1$  and  $\text{emb}(P) = d - 1$

such that

$$\widehat{Q} = \widehat{I} \diamond \widehat{P}$$

*Proof.* See [13]. □

**Definition 2.2.9.** Given  $k \in \mathbb{Z}$ , the *cubical boundary operator* or *cubical boundary map* given by

$$\partial_k : C_k^d \rightarrow C_{k-1}^d$$

is a homomorphism of free abelian groups, which is defined for an elementary chain  $\widehat{Q} \in \widehat{\mathcal{K}}_k^d$  by induction on the embedding number  $d$  as follows. Consider first the case  $d = 1$ . Then  $Q$  is an elementary interval and hence  $Q = [l] \in \mathcal{K}_0^1$  or  $Q = [l, l+1] \in \mathcal{K}_1^1$  for some  $l \in \mathbb{Z}$ . Define

$$\partial_k \widehat{Q} := \begin{cases} 0 & \text{if } Q = [l], \\ [\widehat{l+1}] - [\widehat{l}] & \text{if } Q = [l, l+1] \end{cases}$$

Now assume that  $d > 1$ . Let  $I = I_1(Q)$  and  $P = I_2(Q) \times \dots \times I_d(Q)$ . Then by 2.2.2,

$$\widehat{Q} = \widehat{I} \diamond \widehat{P}.$$

Define,

$$\partial_k \widehat{Q} := \partial_{k_1} \widehat{I} \diamond \widehat{P} + (-1)^{k_1} \widehat{I} \diamond \partial_{k_2} \widehat{P},$$

where  $k_1 = \dim(I)$  and  $k_2 = \dim P$ . Finally, we extend the definition to all chains by linearity; that is, if  $c = \alpha_1 \widehat{Q}_1 + \alpha_2 \widehat{Q}_2 + \dots + \alpha_m \widehat{Q}_m$ , then

$$\partial_k c = \alpha_1 \partial_k \widehat{Q}_1 + \alpha_2 \partial_k \widehat{Q}_2 + \dots + \alpha_m \partial_k \widehat{Q}_m.$$

The domain of  $\partial_k$  is the  $k$ -chains, so if we know that  $c \in C_k^d$ , it is redundant and labor intensive to write the subscript  $k$  so we simplify to  $\partial$ . Geometrically speaking, the boundary of a  $k$ -chain is simply the alternating sum of its  $(k-1)$ -dimensional faces. As Figure 2.4 demonstrates, however, merely having a zero boundary is not enough to constitute a loop. The right picture does not characterize a hole since it is filled in by the 2-chain<sup>1</sup>  $Q$ . This is represented algebraically by  $\partial(\widehat{Q}) = [\widehat{A, B}] + [\widehat{B, C}] - [\widehat{C, D}] - [\widehat{D, A}]$ .

We can now say that holes are characterized by chains that have a boundary equal to zero, but are not themselves the boundary of other chains. In order to

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<sup>1</sup>Not to be confused with 2 Chainz

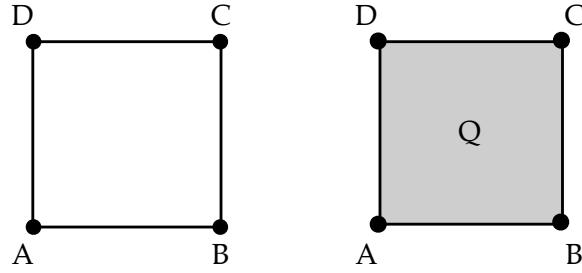


Figure 2.4: The boundary of the chain  $[\widehat{A}, \widehat{B}] + [\widehat{B}, \widehat{C}] - [\widehat{C}, \widehat{D}] - [\widehat{D}, \widehat{A}]$  is zero in both pictures. The left picture, however, characterizes a loop (or hole) while the one on the right does not since it is “filled in” by 2-chain  $Q$ .

count the holes, then, we must count the chains which have zero boundary, but are not boundaries. The following definitions help us achieve this.

**Definition 2.2.10.** Let  $X \subset \mathbb{R}^d$  be a cubical complex. Let  $\widehat{\mathcal{K}}_k(X) := \{\widehat{Q} \mid Q \in \mathcal{K}_k(X)\}$ . We define the set of  $k$ -chains of  $X$  as the subgroup  $C_k(X)$  of  $C_k^d$  generated by the elements of  $\widehat{\mathcal{K}}_k(X)$ .

**Proposition 2.2.3.** Let  $X \subset \mathbb{R}^d$  be a cubical complex. Then

$$\partial_k(C_k(X)) \subset C_{k-1}(X)$$

*Proof.* See [13]. □

This leads to the following definition.

**Definition 2.2.11.** The boundary operator of the cubical complex  $X$  is defined to be

$$\partial_k^X : C_k(X) \rightarrow C_{k-1}(X)$$

obtained by restricting  $\partial_k : C_k^d \rightarrow C_{k-1}^d$  to  $C_k(X)$ .

An extremely important property of the boundary operator is defined in the following proposition.

**Proposition 2.2.4.**

$$\partial \circ \partial = 0$$

*Proof.* See [13]. □

It should make sense that if we are to take the boundary of a topological object, the boundary itself should have a lower embedding number (the boundary of a

square,  $k_1 = 2$ , is made up of lines,  $k_2 = 1$ ). It should also seem intuitive that the boundary of a boundary is zero. At this point we are tantalizingly close to defining homology—but wait! The following descriptions will be helpful in a moment.

Let  $X \subset \mathbb{R}^d$  be a cubical set. A  $k$ -chain  $z \in C_k(X)$  is called a  $k$ -cycle in  $X$  if  $\partial z = 0$ . Thus the set of all  $k$ -cycles of  $X$  is the kernel of  $\partial_k^X$  and so it is a subgroup of  $C_k(X)$ . We denote the set of all  $k$ -cycles by  $Z_k(X)$ . In short,

$$Z_k(X) := \ker \partial_k^X = C_k(X) \cap \ker \partial_k \subset C_k(X). \quad (2.4)$$

A  $k$ -chain  $z \in C_k(X)$  is called a *boundary* in  $X$  if there exists  $c \in C_{k+1}(X)$  such that  $\partial c = z$ . Thus the set of all boundary elements in  $C_k(X)$  is the image of  $\partial_{k+1}^X$ , and so it is also a subgroup of  $C_k(X)$ . We denote the set of all boundary elements in  $C_k(X)$  by  $B_k(X)$ . Once again,

$$B_k(X) := \text{im } \partial_{k+1}^X = \partial_{k+1}(C_{k+1}(X)) \subset C_k(X). \quad (2.5)$$

We can now say more precisely what we wanted before; we want to count the elements of  $Z_k(X)$  that are not in  $B_k(X)$ . This is easily done by taking the quotient group of  $Z_k(X)$  by  $B_k(X)$  but this requires that  $B_k(X)$  be a subgroup of  $Z_k(X)$ . By Proposition 2.2.4,  $\partial c = z$  implies  $\partial z = \partial^2 c = 0$ , therefore every boundary is a cycle and  $B_k(X)$  is a subgroup of  $Z_k(X)$  so we may rightfully proceed to the most important definition of this section.

**Definition 2.2.12.** The  $k^{\text{th}}$  *cubical homology group* of  $X$  is the quotient group

$$H_k(X) := Z_k(X) / B_k(X).$$

The homology of  $X$  is the collection of all homology groups of  $X$ . The shorthand for this is

$$H_*(X) := \{H_k(X)\}_{k \in \mathbb{Z}}.$$

This is certainly a great abstraction from what we started with before, connected pieces and holes in a topological space, but here is some geometrical intuition. For a cubical set  $X \subset \mathbb{R}^d$  we can show that, for  $i = 0, \dots, d-1$ ,  $H_i(X) = \mathbb{Z}^{\beta_i} \oplus \mathbb{Z}_{b_1} \oplus \mathbb{Z}_{b_2} \oplus \dots \oplus \mathbb{Z}_{b_k}$ , where  $\beta_i$  is a nonnegative integer,  $\mathbb{Z}_b$  is the group of integers modulo  $b$ ,  $b_i > 1$  provided  $k > 0$ , and  $b_i$  divides  $b_{i+1}$  for  $i \in \{1, 2, \dots, k-1\}$  provided  $k > 1$ . For  $i \geq d$  we have  $H_i(X) = 0$ . Integer  $\beta_i$  is known as the  $i^{\text{th}}$  *Betti number* of  $X$  and  $b_1, b_2, \dots, b_k$  are the *torsion coefficients* of  $H_i(X)$ . Spaces with

dimension  $d \leq 3$  do not have torsion coefficients, just  $H_i(X) = \mathbb{Z}^{\beta_i}$ , so we need not worry about them for our purposes [12]. As previously indicated, the Betti numbers encode some geometrical information.  $\beta_0$  is equal to the number of connected pieces of  $X$ ,  $\beta_1$  is the number of holes (or loops) if  $d = 2$  or the number of tunnels if  $d = 3$ .  $\beta_2$  equals the number of cavities if  $d = 3$ .

**Example 2.2.2.** An ordinary bike tube (a torus) has  $\beta_0 = 1$ , the single connected piece of rubber;  $\beta_1 = 1$ , one hole in the center; and  $\beta_2 = 1$ , the hollow cavity inside the tube.



# Chapter 3

## Methods and procedures

In this section I outline the methods for extracting homology information, i.e. Betti numbers, from images generated by the Gray-Scott system and calculating the entropy of the system. Section 1.2 details the conditions for generating the pattern images.

### 3.1 Obtaining Betti numbers

Given the complicated overview of cubical homology theory given in Section 2.2, one might expect that extracting the Betti numbers from an image to be a difficult chore. Fortunately, homology software developed at Rutgers, CHOMP, (Computational Homology Project), facilitates this process [14]. Furthermore, the way it works is extremely intuitive, essentially counting clusters of adjacent pixels. This requires a 2-bit image<sup>1</sup> as input. Since the images output by the Gray-Scott simulation are greyscale, they must first be converted to a 2-bit image

#### 3.1.1 Thresholding

The output of the Gray-Scott simulation is 8-bit greyscale; there are 256 possible shades of grey (0 is black, 255 is white). The color map is such that  $V_{min} = 0.0 \rightarrow 255$  and  $V_{max} = 0.4 \rightarrow 0$ . In other words, white and black indicate low and high concentration of  $V$  respectively<sup>2</sup>. Each image is thresholded at some value  $T \in [0, 255]$ .

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<sup>1</sup>That is, an image with *only* black and white pixels.

<sup>2</sup> $V_{max}$  was chosen based on the average maximum of  $V \approx 0.4$  for all the patterns examined.

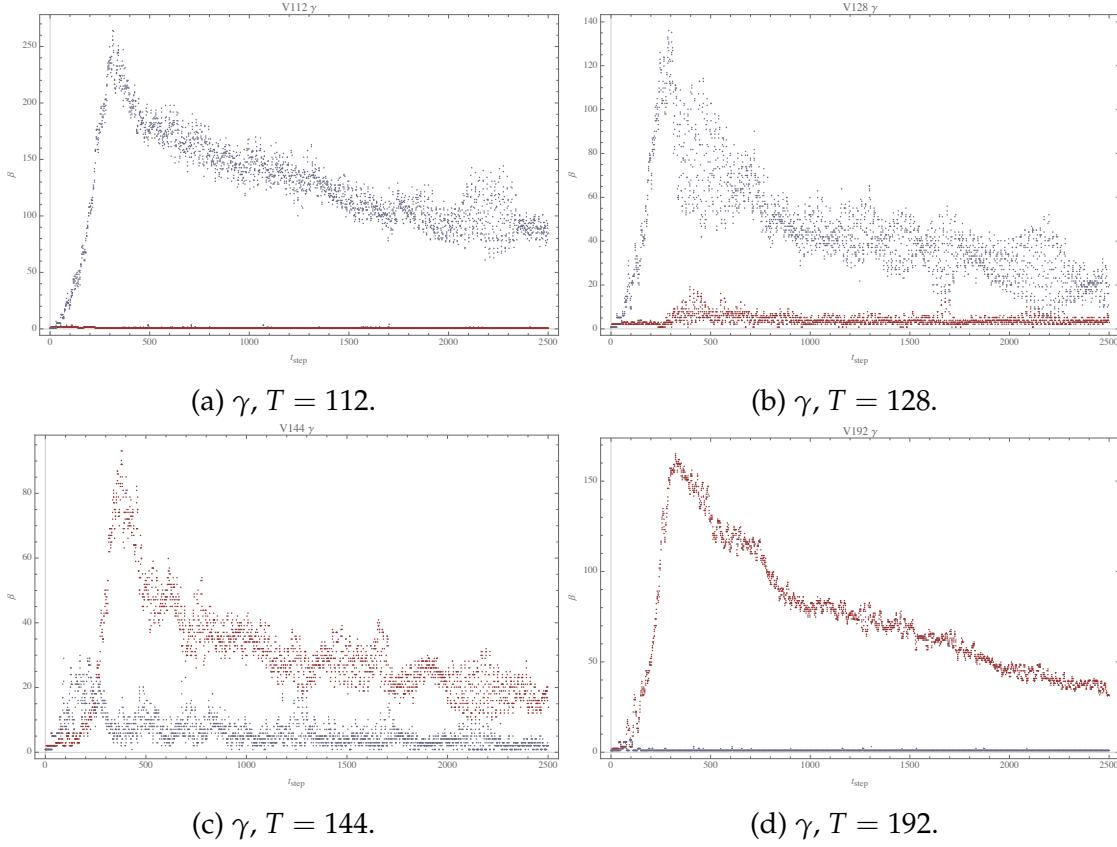


Figure 3.1: A plot of the time series of Betti numbers for pattern  $\gamma$ . The zeroth Betti number  $\beta_0$  is shown in red and the first Betti number  $\beta_1$  shown in blue. Different thresholds  $T = 112, 128, 144$ , and  $192$  demonstrate the dramatic effect of thresholding for some patterns. For very high and low  $T$ , the homology no longer reflects the observed dynamics of the system. Slightly varying the threshold, however, can reduce the amount of “noise” in the data.

A logical choice for  $T$  is the median pixel intensity of the image [15]. But, in the case of sparse patterns like  $\alpha$  and  $\epsilon$ , this results in a completely black image since the median is very high. The definitive answer to thresholding problems is *persistent homology*, which is a large leap in terms of complexity [16]. This approach is concerned with the “birth” and “death” of homology components in a way that circumvents the need for a threshold. Persistent homology has seen great success in analyzing large sets of nonlinear data [17].

Short of persistent homology, another reasonably choice would be to split right down the middle,  $T = 128$ , but as Figures 3.1 and 3.2 illustrate, some information is lost in the process. Thus the choice of threshold depends entirely on the observed dynamics of the pattern. The patterns produced by the Gray-Scott system are varied and no single value of  $T$  is ideal for all  $(F, k)$ , topology is a very qual-

itative field, but slightly higher  $T$  better agrees with the dynamics of the original pattern. For this reason, the value  $T = 144$  was chosen to perform all the calculations. The output of the CHOMP method `chomp-greyscale-to-cubical` is a text file which contains the coordinates of white pixels. This is what is then analyzed to produce Betti numbers. A script automates this process for all 2,500 png files generated by the simulation (see Sect. 1.2).

### 3.1.2 Performing cubical homology

Once the images are thresholded at some value, the CHOMP method `chomp-cubical` analyzes and returns Betti numbers  $\beta_0$ ,  $\beta_1$ , and  $\beta_2$ . A single calculation of Betti numbers takes about 1s on a 4.2 GHz Intel i7 processor. This process is performed for each of 2,500 text files produced by `chomp-greyscale-to-cubical` to generate a single CSV file of the Betti numbers  $\beta_0$ ,  $\beta_1$ , and  $\beta_2$  for each time step<sup>3</sup>.

### 3.1.3 Calculating entropy

In physics, entropy usually denotes the amount of “disorder” of a system. Shannon’s entropy,  $H(X)$ , indicates the average amount of information that an observer gains *after* receiving a realized outcome  $x$  of the random variable  $X$  [18]. We wish to use homology information to provide a sense of how predictable (how complex) the given pattern-forming system is. In general, the Shannon entropy  $H$  of some variable  $X$  with possible values  $\{x_1, \dots, x_N\}$  and probability distribution  $P(x_i) = P_i$  is defined by

$$H(X) = - \sum_{i=1}^N P_i \log P_i. \quad (3.1)$$

In our case, the Shannon entropy gives a picture of the average minimum number of states required to describe the system based on the frequency of the states. A *state* in this case is taken to be a unique pair of Betti numbers  $s_i = \{\beta_0, \beta_1\}_i$ <sup>4</sup> at the  $i$ th time step. Although  $s_i$  in general doesn’t describe a *unique* topological space (any two states such that  $s_i = s_j$  could look very different), it at least gives some indication of the fundamental topology of the system at that moment. Furthermore, the set of states within any one system (any  $F, k$ ) is more meaningful. For

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<sup>3</sup>The Betti number  $\beta_2$  is included only for posterity;  $\beta_2 = 0$  for all time steps.

<sup>4</sup>JH 5 apr: [find a new variable name for states](#)

example, if we observe the topology of state  $s_i$  for pattern  $\alpha$ , then we can imagine more accurately the topology of  $s_j$  for that system. We would expect higher entropy for more dynamic, complex patterns.

For  $N$  total (non-unique) states equal to the number of time steps, the probability  $P_i$  of state  $s_i$  given  $N_i$ , the number of times state  $s_i$  occurs, is simply

$$P_i = \frac{N_i}{N}. \quad (3.2)$$

In order to elucidate information about the dynamics of the Gray-Scott system in particular, (3.1) is calculated for all  $\{F, k \mid F \in [0.004, 0.08], k \in [0.03, 0.07]\}$ <sup>5</sup> in an evenly spaced  $20 \times 20$  grid according to Pearson's map of  $F, k$  parameter space (see Figure 1.3). There are then 400 total values of  $F, k$  for which the entropy  $H$  is calculated. With 2,500 time steps for each  $F, k$ , producing a map of the entropy over  $F, k$  space requires 1 million calls to chomp-cubical<sup>6</sup>. Computed with eight parallel processes, this takes 1-2 days of computation time.

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<sup>5</sup>JH 5 apr: Not sure if this is the correct notation

<sup>6</sup>Computing the Betti numbers of the system is by far the slowest operation and significantly bottlenecks the processing time.

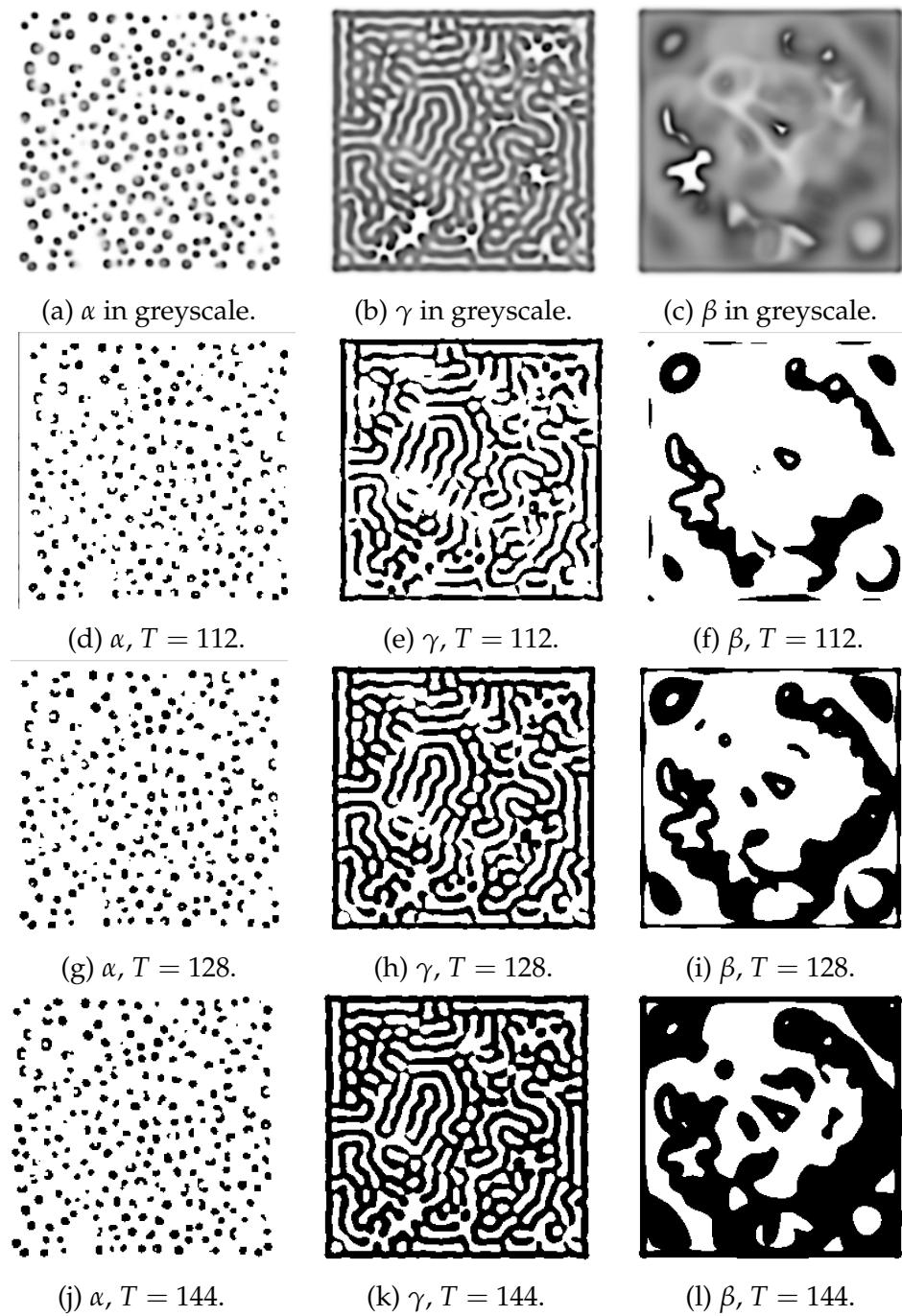


Figure 3.2: Patterns  $\alpha$ ,  $\gamma$ , and  $\beta$  at various thresholds. Some dynamics of less stable patterns such as  $\gamma$  and  $\beta$  are lost when thresholded. Slightly higher thresholds ( $> 128$ ) tend to capture the topology of the original pattern a little better.



# Appendix A

## The First Appendix

### A.1 Extra definitions, theorems, etc.

**Definition A.1.1.** The *free abelian group generated by a finite set*

$$S = \{s_1, s_2, \dots, s_n\}$$

is the set of all functions  $f : S \rightarrow \mathbb{Z}$ , with the pointwise addition

$$(f + g)(s_i) := f(s_i) + g(s_i), \quad i = 1, 2, \dots, n.$$

**Definition A.1.2.** The *free abelian group generated by a possibly infinite set  $S$*  is the subgroup of  $\mathbb{Z}^S$ , consisting of all functions  $f : S \rightarrow \mathbb{Z}$  satisfying

$$f(s) = 0 \quad \text{for all but finitely many } s \in S.$$



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