PHETS Documentation

Release 1.0

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ONE

INTRODUCTION

This package offers high-level tools for exploration and visualization of delay coordinate embedding and persistent homology. It is used to investigate the utilization of these together as a signal processing technique.

PHETS encompasses four submodules:

- signals
- phomology
- embed
- prfstats

signals holds the TimeSeries and Trajectory classes, which can be initialized from arrays or text files. Calling the embed method of a TimeSeries returns a Trajectory; calling the project method of Trajectory returns a TimeSeries. TimeSeries and Trajectory both inherit from BaseTrajectory, where all cropping, windowing, and normalization is handled.

phomology holds the Filtration class, which is initialized from a Trajectory and a dict of filtration parameters. Filtration movies, persistence diagrams, and persistence rank functions are created by calling the respective methods of the Filtration class.

embed holds the embed function, as well as functions for generating movies. The movies functions take one or more TimeSeries and return one or more Trajectory objects (created in the process of building the movies).

prfstats holds functions for statistical analysis of PRFs. Generally, they take one or two Trajectory objects, create PRFs from the windows of the the Trajectory objects, do some analysis, and then save plots from the results.

TWO

TROUBLESHOOTING

2.1 compiling find_landmarks.c on OSX

PHETS requires the OpenMP C library omp.h. From what I can tell, OpenMP is not included in clang (the default C compiler on macOS), and may only be installed /configured for recent versions, and not with great ease. For these reasons, we've never tried to run PHETS on clang, and cannot guarantee it will work correctly.

On the other hand, OpenMP works with gcc out of the box, and you may already have a version of gcc installed. If so, determine the version and edit find_landmarks_c_compile_str in config.py to match. (NOTE: on macOS, gcc is a symlink for clang. This is avoided by including the version number, eg gcc-5.)

If you do not have gcc installed, you can do brew install gcc and then, as above, tweak config.py. You can also tell brew to install a particular version if you would like (anything 5+ should work).

A quick way to test if things are working is to run python refresh.py in the PHETS directory. This script will remove a number of temporary files and attempt to compile find landmarks.c

If the compiler is still giving errors (don't mind warnings), try brew upgrade gcc or brew reinstall gcc --without-multilib

See here and here for more information.

THREE

REGRESSION TESTS

pytest is used for testing. To run the test suite, type pytest --tb=short from the top-level directory. (Running pytest within a subdirectory will only execute the tests for that submodule.)

Each submodule contains a unit_test directory. The tests themselves are defined in unit_tests/test__<submodule>.py. These are not exactly unit tests - rather, each one calls or initializes a user-facing feature and compares the result to a saved reference. The input data is found in unit_tests/data and the references in <unit_tests/ref>.

prfstats/unit_tests/prepare__data.py should be run regularly. In the case of the prfstats module, in order to keep test execution time lwo, the input data is pre-computed sets of Filtration instances. A small, correct change to PHETS can break Python's ability to load these objects from file, breaking the tests. In this case, run the routines in prfstats/unit_tests/prepare__data.py, and the tests should work correctly. Further, while an incorrect change should make at least one or two tests fail, many prfstats tesss will not fail until the test data is re-generated with prepare__data.py. If a couple tests fail, run this file to see what else is broken down the pipeline, and always do so when a major change is completed.

Routines in unit_tests/prepare__refs.py should be run *only when you wish to change the behavior of existing functionality*. They should also be run and individually (that is, don't change the refs for features that you aren't intentionally modifying).

FOUR

TO DO

Here are a couple ideas for how PHETS can be improved:

- speed up generation of movies by streaming images to ffmpeg over stdin rather than saving to file, like so
- rewrite embed.embed with numpy for performance can it be done without a for loop?
- improve build_filtration.py readability
- implement switch for memory profiling of filtration construction
- \bullet integrate new utilities.timeit decorator
- find a faster way than text files to pass data from find_landmarks to Python
- streamline passage of params to find_landmarks

FIVE

DOCUMENTATION

This documentation is built with Sphinx. The autodoc extension is used to generate the library reference from docstrings in the Python code. The text and layout for all other sections (eg this paragraph) is defined in docs/source/index.rst.

To build this documentation, TeX must be installed, along with the following:

- texlive-latex-recommended
- texlive-fonts-recommended
- texlive-latex-extra
- latexmk

I used sudo apt-get install <package> for each.

To update the documentation:

cd docs
make latexpdf
mv build/latex/PHETS.pdf ../documentation.pdf

REFERENCE

6.1 signals

Parameters

- data (str or array) The filename to load, or array. If a filename, sets fname.
- **crop** (array, optional) Range of signal to work with. Observes time_units. Either or both bounds may be None. format: (start, stop). default: (None, None)
- num_windows (int, optional) Slice signal into windows evenly spaced windows. default: None
- window_length (int or float, optional) Observes time_units if None, window_length == len(data) / num_windows default: None
- **vol_norm** (arr, optional) Normalize amplitude by (full, crop, window). default: (False, False, False)
- time_units(str, optional) 'samples' or 'seconds' Observes config.SAMPLE RATE default: 'samples'
- name (string, optional) Sets name, a label used for titles for plots. If None and fname is not None, name is derived from fname, default: None
- **fname** (*string*, *optional*) If data is not a filename (i.e. is an array), sets fname. default: None

crop (crop_cmd)

Set data to the region of data_full specified by crop_cmd and time_units.

Parameters crop_cmd (array) - observes time_units format: (start, stop)

slice (num_windows, window_length=None)

Sets windows, an array of evenly spaced windows from data.

Parameters

- num_windows (int) -
- window_length (int or float, optional) observes 'time_units' if None, window_length == len(data) / num_windows default: None

class signals.TimeSeries (data, **kwargs)

Bases: signals.signals.BaseTrajectory

```
See BaseTrajectory for parameter descriptions
     embed(tau, m)
          Embed data_full, re-apply crop and slicing.
              Parameters
                  • tau (int or float) - observes time units
                  • m(int)-
              Returns
              Return type Trajectory
     plot (filename)
          Plot time series (crop only), save to filename. :param filename: :type filename: str
     plot_full (filename)
          Plot full time series with crop and windows demarcated, save to filename.
              Parameters filename (str) -
class signals.Trajectory(data, **kwargs)
     Bases: signals.signals.BaseTrajectory
     See BaseTrajectory for parameter descriptions
     filtrations (filt_params, quiet=True, status_str=None)
          Compute filtration for each window of trajectory.
              Parameters
                  • filt_params (dict) - see Filtration
                  • quiet (bool) – terminal output noise
              Returns array of Filtration objects
              Return type array
     plot (filename)
          Plot time series (crop only), save to filename: :param filename: :type filename: str
     plot full(filename)
          Plot full trajectory save to filename.
              Parameters filename (str) -
     project (axis=0)
          Project self.data full to time series, re-apply crop and slicing.
              Parameters axis(int)-
              Returns
              Return type TimeSeries
```

6.2 phomology

```
class phomology.Filtration(traj, params, silent=False, save=True)
```

Parameters

• traj (Trajectory) - trajectory from which to build the filtration

- params (dict) options for landmark selection, witness complex, distance modification, etc. see build filtration.build filtration()
- silent (bool, optional) suppress stdout
- **save** (bool or str, optional) Save the filtration to file for later use. If save is a path/filename, save filtration to save; save should end with .p. Otherwise, if save is True, save filtration to phomology/filtrations/filt.p. In this case, filtration may be loaded by calling <code>load_filtration()</code> without providing the filename parameter.

default: True

intervals()

Returns birth and death times for holes in the complex filtration

Return type Intervals

movie (filename, **kwargs)
build filtration visualization

Parameters

- **filename** (str) Output path/filename. Should end in '.mp4' or other movie format.
- color_scheme (str, optional) None, 'highlight new', or ('birth time gradient', cycles) where cycles is an int default: None
- camera_angle (array) For 3D mode. (azimuthal, elevation) in degrees.

default: (70, 45)

• alpha (float) - Opacity of simplexes

default: 1

• dpi (int) - plot resolution - dots per inch

Returns

Return type None

pd()

Returns persistence diagram

Return type PD

plot_complex (i, filename, **kwargs)
 plot complex at ith step of the filtration

Parameters

- i (int) -
- **filename** (*str*) Output path/filename. Should end in '.png' or other supported image format.

Returns

Return type None

```
plot_pd (filename)
```

plot the persistence diagram

Parameters filename (str) – Output path/filename. Should end in '.png' or other supported image format.

Returns

```
Return type None
```

```
plot_prf (filename)
```

plot the persistence rank function

Parameters filename (str) – Output path/filename. Should end in '.png' or other supported image format.

Returns

Return type None

prf()

Returns persistence rank function

Return type PRF

phomology.load_filtration(filename=None)

load a filtration from file

Parameters filename (str) – Path/filename. Should end with .p

Parameters

- input_file_name (str) -
- parameter_set (dict) Options for filtration and landmark selection. Defaults are set in config.py

GENERAL:

num_divisions Number of (epsilon) steps in filtration. The filtration parameter will be divided up equally in the interval [min_filtration_param, max_filtration_param].

default: 50

max_filtration_param The maximum value for the filtration parameter. If it is a negative integer, -x, the program will automatically choose the max filtration parameter such that the highest dimensional simplex constructed is of dimension x - 1.

default: -20

min_filtration_param The minimum value for the filtration parameter. Zero is usually fine.

default: 0

start How many lines to skip in the input file before reading data in.

default: 0

worm_length How many witnesses the program will read from the data file. If set to None, the program will read the file to the end. In general, a reasonable cap we have found is 10,000 witnesses and 200 or less landmarks.

default: None

ds rate The ratio of number of witnesses / number of landmarks.

default: 50

landmark_selector "maxmin" How the landmarks are selected from among the witnesses. Only options are "EST" for equally spaced in time and "maxmin" for a max-min distance algorithm.

default: "maxmin"

WITNESS RELATION:

absolute The standard fuzzy witness relation says that a witness witnesses a simplex if the distance from the witness to each of the landmarks is within epsilon *more* than the distance to the closest landmark. If using the absolute relation, the closest landmark is dropped from the calculation, and the distance from a witness to each of the landmarks must be within epsilon of zero.

default: False

use_cliques If this is set to True, than witnesses are only used to connect edges, and higher simplices (faces, solids, etc.) are inferred from the 1-skeleton graph using the Bron-Kerbosch maximal clique finding algorithm. This can be useful in reducing noise if several of the false holes are triangles.

default: False

simplex_cutoff If not equal to zero, this caps the number of landmarks a witness can witness. Note: this does not effect automatic max_filtration_param selection.

default: 0

weak Uses a completely different relation. The filtration parameter k specifies that each witness will witness a simplex of its k-nearest neighbors. If this relation is used, max_filtration_param should be a positive integer, and num_divisions and min_filtration_param will be ignored.

default: False

use_twr Uses a completely different algorithm. TODO: insert your description here.
Note: this works best with EST landmark selection. If max-min is used, be sure to set time_order_landmarks to True.

default: False

DISTANCE DISTORTIONS:

d_speed_amplify The factor by which distances are divided if the witness is at a relatively high speed.

default: 1

d_orientation_amplify The factor by which distances are divided if the witness and the landmark are travelling in similar directions.

default: 1

d_stretch The factor by which distances are divided if the vector from the witness to the landmark is in a similar direction (possibly backwards) as the direction in which time is flowing at the witness.

default: 1

d_ray_distance_amplify TODO: change this parameter. Right now, as long as the number is not 1, this will multiply the distance between two points by the distance between the closest points on the parameterized rays.

default: 1

d_use_hamiltonian If this is not zero, this will override all the above distortions. Distance will be computed using not only position coordinates, but also velocity coordinates. Velocity components are scaled by the value of this parameter (before squaring). If the value is negative, than the absolute value of the parameter is used, but the unit velocities are used instead of the actual velocities.

default: 0

use_ne_for_maxmin Whether or not to apply the above distance distortions to the max-min landmark selection (not recommended). Has no effect if landmark selector is EST.

default: False

MISC:

connect_time_1_skeleton If this is set to True, then on the first step of the filtration, each landmark will be adjoined by an edge to the next landmark in time. Note: this works best with EST landmark selection. If max-min is used, be sure to set time_order_landmarks to True.

default: False

reentry_filter Attempts to limit high dimensional simplices by requiring that landmarks get far away then come back. This only works if using cliques. Note: this works best with EST landmark selection. If max-min is used, be sure to set time order landmarks to True.

default: False

dimension_cutoff Simplexes with dimension greater than the dimension cuttoff will be seperated into their lower dimensional subsets when writing to the output file. This is very handy, as both Perseus and PHAT seem to take exponential time as a function of the dimension of a simplex. The caveat is that all homology greater than or equal to the dimension cutoff will be inacurate. Thus, if one cares about Betti 2, dimension cutoff should be at least 3.

still valid / in use ??? setting to 0 doesn't affect tests

default: 2

store_top_simplices If there is a dimension cutoff in use, this parameter determines at which point in the process the simplices are decomposed. By setting this to False, smaller simplices will be stored when they are discovered. This makes the output file a bit smaller, but takes a bit longer. The results will be left unchanged.

default: True

• silent (bool) - Suppress stdout

Returns (simplexes, (landmarks, witnesses), eps)

Return type array

6.3 embed

embed.embed (data, tau, m)

Parameters

• data (array) – one dimensional (time series)

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```
• tau (int) – delay (samples)
                • m (int) – target dimension
          Returns m-dimensional embedding
          Return type array
embed.movies.compare_multi(path1, path2, i_arr, out_fname, crop, time_units, m, tau,
                                   framerate=1)
     Embed two sets of files, varying file index, and view side-by-side
          Parameters
                • path1 (str) - format-ready string, eg
                  'datasets/time_series/C134C/{:02d}-C134C.txt'
                • path2 (str) - format-ready string, eg
                  'datasets/time_series/C135B/{:02d}-C135B.txt'
                • i_arr (array) - file indices
                • out_fname (str) - path/filename for movie, should probably end with .mp4
                • crop (2-tuple of int or float) - (start, stop). observes time_units. (None,
                 None) works.
                • time_units (str) - 'samples' or 'seconds', used for crop and tau
                • m (int) - embedding dimension
                • tau (int or float) - embedding delay, observes time units
                • framerate (int, optional) - movies frames per second
                  default: 1
          Returns [trajs1, trajs2]
          Return type 2d array of Trajectory instances
embed.movies.compare_vary_tau(ts1, ts2, out_fname, m, tau, framerate=1)
     Like vary_tau, but two signals side-by-side.
          Parameters
                • ts1 (TimeSeries) -
                • ts2 (TimeSeries) -
                • out_fname (str) - path/filename for movie, should probably end with .mp4
                • m (int) – embedding dimension
                • tau (int or float) - embedding delay, observes ts.time units
                • framerate (int, optional) - movie frames per second
                  default: 1
          Returns [trajs1, trajs2]
          Return type 2d array of Trajectory instances
```

Parameters

embed.movies.slide_window(ts, out_fname, m, tau, framerate=1)

Movie depicting embedding of each window of ts.

6.3. embed 12

- ts (TimeSeries) pre-windowed (e.g., initalized with *num_windows* or call *slice* method before passing to this function).
- out_fname (str) path/filename for movie, should probably end with .mp4
- m (int) embedding dimension
- tau (int or float) embedding delay, observes ts.time_units
- framerate (int, optional) movie frames per second default: 1

Returns

Return type *Trajectory*

embed.movies.vary_tau(ts, out_fname, m, tau, framerate=1)

Movie depicting embedding of ts over a range of tau.

Parameters

- ts (TimeSeries) -
- out_fname (str) path/filename for movie, should probably end with .mp4
- m(int) embedding dimension
- tau (int or float) observes ts.time_units
- framerate (int, optional) movie frames per second default: 1

Returns array of Trajectory instances

Return type 1-d array

6.4 prfstats

```
prfstats.plot_dists_to_ref (path, out_filename, filt_params, i_ref, i_arr, weight_func=None, load_filts=False, save_filts=True, samples=False, quiet=True)

Take a set of trajectories as text files with one specified as the reference, compute a prf for each, plot the L2 distance from each prf to the reference prf.
```

Parameters

- path (str) format-ready string. example: to use a set of files named traj00.txt, traj01.txt, traj02.txt, etc, located in path/to/files, use 'path/to/files/traj{:02d}.txt'
- out_filename (str) path/filename for plot output
- filt_params (dict) see phomology.build_filtration.build_filtration()
- i_ref (int) the reference prf is generated from path.format (i_ref)
- i_arr(array of ints) prfs are generated from [path.format(i) for i in i_arr]
- weight_func (lambda, optional) weight function applied to all prfs before computing distances

default: None

• **load_filts** (*bool or str*, *optional*) – If True, loads filtration set generated by previous run. If a filename, loads filtration set from specified file.

default: False

• **save_filts** (bool or str, optional) — if True, saves the filtration set such that load_filts=True may be used in subsequent runs.

if a filename, saves filtration set to specified file.

default: True

• samples (dict or int, optional) — If of the form { 'interval': i, 'filt_step': j}, plots persistence diagram, persistence rank function, and j-th step of filtration for every i-th input file. If of the form { 'interval': i} or simply i, plots persistence diagram, persistence rank function, and full filtration movie for every i-th input file.

These plots are saved to output/prfstats/samples/

default: False

• quiet (bool, optional) – less terminal output

default: True

Returns distances to reference prf

Return type 1-d array

prfstats.plot_dists_to_means (traj1, traj2, out_filename, filt_params, weight_func=None, samples=False, load_filts=False, save_filts=True, quiet=True)

Take two pre-windowed Trajectorys, generate prf for all windows, find mean prf for each

Trajecetory, plot distances from prfs to mean prf.

Parameters

- traj1 (Trajectory) Must be pre-windowed. This is accomplished by initializing with the num_windows parameter, calling the slice method, or using TimeSeries.embed().
- traj2 (Trajectory) see traj1
- out_filename (str) Path/filename for plot output. Should probably end with .png.
- filt_params (dict) See phomology.build_filtration.build_filtration()
- weight_func (lambda, optional) Weight function applied to all prfs before doing statistics

default: None

• **load_filts** (bool or 2-tuple of str, optional) – If True, loads filtration sets generated by previous run. If a tuple of filenames, loads filtration sets from specified files.

default: False

• **save_filts** (bool or 2-tuple of str, optional) - If True, saves the filtration sets such that load_filts=True may be used in subsequent runs. If a tuple of filenames, saves filtration sets to specified files.

default: True

• samples (dict or int, optional) — If of the form { 'interval': i, 'filt_step': j}, plots persistence diagram, persistence rank function, and jrd step of filtration for every ith input file. If of the form { 'interval': i} or simply i, plots persistence diagram, persistence rank function, and full filtration movie for every ith input file.

These plots are saved to output/prfstats/samples/

default: False

• quiet (bool, optional) - less terminal output

default: True

Returns [dists_1_vs_1, dists_2_vs_1, dists_1_vs_2, dists_2_vs_2]

Return type 2d array

Just like plot_dists_to_means() except distances are plotted in a more succinct manner.

prfstats.plot_rocs (traj1, traj2, out_filename, filt_params, k, vary_param=None, weight_func=None, load filts=False, save filts=True, samples=False, quiet=True)

Take two pre-windowed Trajectories, generate prf for all windows, take half of prfs from each set of windows ('every other') to train two "L2Classifiers", use other half of prfs to test, report results as ROC curves.

Parameters

- traj1 (Trajectory) Must be pre-windowed. This is accomplished by initializing with the num_windows parameter, calling the slice method, or using TimeSeries.embed().
- traj2 (Trajectory) see traj1
- out_filename (str) Path/filename for plot output. Should probably end with .png.
- filt_params (dict) See phomology.build_filtration.build_filtration()
- **k** (1-d array of float) parameterizes true and false positive rates, determines thresholds
- weight_func (lambda, optional) Weight function applied to all prfs before doing statistics

default: None

- vary_param(2-tuple, optional) (p, (val1, val2, val3, ...) where p is a string either 'weight_func' or any filtration parameter (see build filtration()) default: None
- **load_filts** (bool or 2-tuple of str, optional) If True, loads filtration sets generated by previous run. If a tuple of filenames, loads filtration sets from specified files.

default: False

• save_filts (bool or 2-tuple of str, optional) - If True, saves the filtration sets such that load_filts=True may be used in subsequent runs. If a tuple of filenames, saves filtration sets to specified files.

default: True

• samples (dict or int, optional) — If of the form {'interval': i, 'filt_step': j}, plots persistence diagram, persistence rank function, and jrd step of filtration for every ith input file. If of the form {'interval': i} or simply i, plots persistence diagram, persistence rank function, and full filtration movie for every ith input file.

These plots are saved to output/prfstats/samples/

default: False

• quiet (bool, optional) – less terminal output

default: True

Returns roc data for both classifiers

Return type array

```
prfstats.plot_variance (traj, out_filename, filt_params, vary_param_1, vary_param_2=None, legend_labels_1=None, legend_labels_2=None, weight_func=None, samples=False, quiet=True, annot_hm=False, load_filts=False, save filts=True, heatmaps=True)
```

Take pre-windowed Trajectory, compute prf for all windows for a range of one or two 'vary_param's, compute various statistics on prfs per vary_params, plot results.

Parameters

- traj (Trajectory) Must be pre-windowed. This is accomplished by initializing with the num_windows parameter, calling the slice method, or using TimeSeries.embed().
- out_filename (str) Path/filename for plot output. Should probably end with .png.
- **filt_params** (dict) See phomology.build_filtration.build_filtration()
- vary_param_1 (tuple) (p, (val1, val2, val3, ...) where p is a string either 'weight_func' or any filtration parameter (see build_filtration())
- vary_param_2 (tuple, optional) see vary_param_1 default: None
- legend_labels_1 (tuple of str, optional) Labels for use when a vary_param_1 is 'weight_func' or to otherwise override.

```
(('axis', ('tick 1', 'tick2', 'tick3'))
```

• legend_labels_2 (tuple of str, optional) - Labels for use when a vary_param_2 is 'weight_func', or to otherwise override.

```
('legend 1', 'legend 2', 'legend 3')
```

• weight_func (lambda, optional) - Weight function applied to all prfs before doing statistics

default: None

• samples (dict or int, optional) — If of the form {'interval': i, 'filt_step': j}, plots persistence diagram, persistence rank function, and jrd step of filtration for every ith input file. If of the form {'interval': i} or simply i, plots persistence diagram, persistence rank function, and full filtration movie for every ith input file.

These plots are saved to output/prfstats/samples/

default: False

• quiet (bool, optional) - less terminal output

default: True

• annot_hm (bool, optional) - Annotate heatmaps - may be broken

default: True

• **load_filts** (bool or 2-tuple of str, optional) – If True, loads filtration sets generated by previous run. If a tuple of filenames, loads filtration sets from specified files.

default: False

• **save_filts** (bool or 2-tuple of str, optional) – If True, saves the filtration sets such that load_filts=True may be used in subsequent runs. If a tuple of filenames, saves filtration sets to specified files.

default: True

• heatmaps (bool, optional) — If True, plot pointwise stats to output/prfstats/heatmaps.

default: True

Returns scaler statistics

Return type array

prfstats.pairwise_mean_dists(traj, filt_params, vary_param_1, vary_param_2, weight_func=None, samples=False, quiet=True, load_filts=False, save filts=True)

Parameters

- traj (Trajectory) Must be pre-windowed. This is accomplished by initializing with the num_windows parameter, calling the slice method, or using TimeSeries.embed().
- filt_params (dict) See phomology.build_filtration.build_filtration()
- vary_param_1 (tuple) (p, (val1, val2, val3, ...) where p is a string either 'weight_func' or any filtration parameter (see build_filtration())
- vary param_2 (tuple, optional) see vary param_1 default: None
- weight_func (lambda, optional) Weight function applied to all prfs before doing statistics

default: None

• samples (dict or int, optional) — If of the form {'interval': i, 'filt_step': j}, plots persistence diagram, persistence rank function, and jrd step of filtration for every ith input file. If of the form {'interval': i} or simply i, plots persistence diagram, persistence rank function, and full filtration movie for every ith input file.

These plots are saved to output/prfstats/samples/

default: False

• **load_filts** (bool or 2-tuple of str, optional) – If True, loads filtration sets generated by previous run. If a tuple of filenames, loads filtration sets from specified files.

default: False

• **save_filts** (bool or 2-tuple of str, optional) – If True, saves the filtration sets such that load_filts=True may be used in subsequent runs. If a tuple of filenames, saves filtration sets to specified files.

default: True

• quiet (bool, optional) - less terminal output

default: True

Returns distances

Return type 2-d array

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