

MATH412/COMPSCI434/MATH713

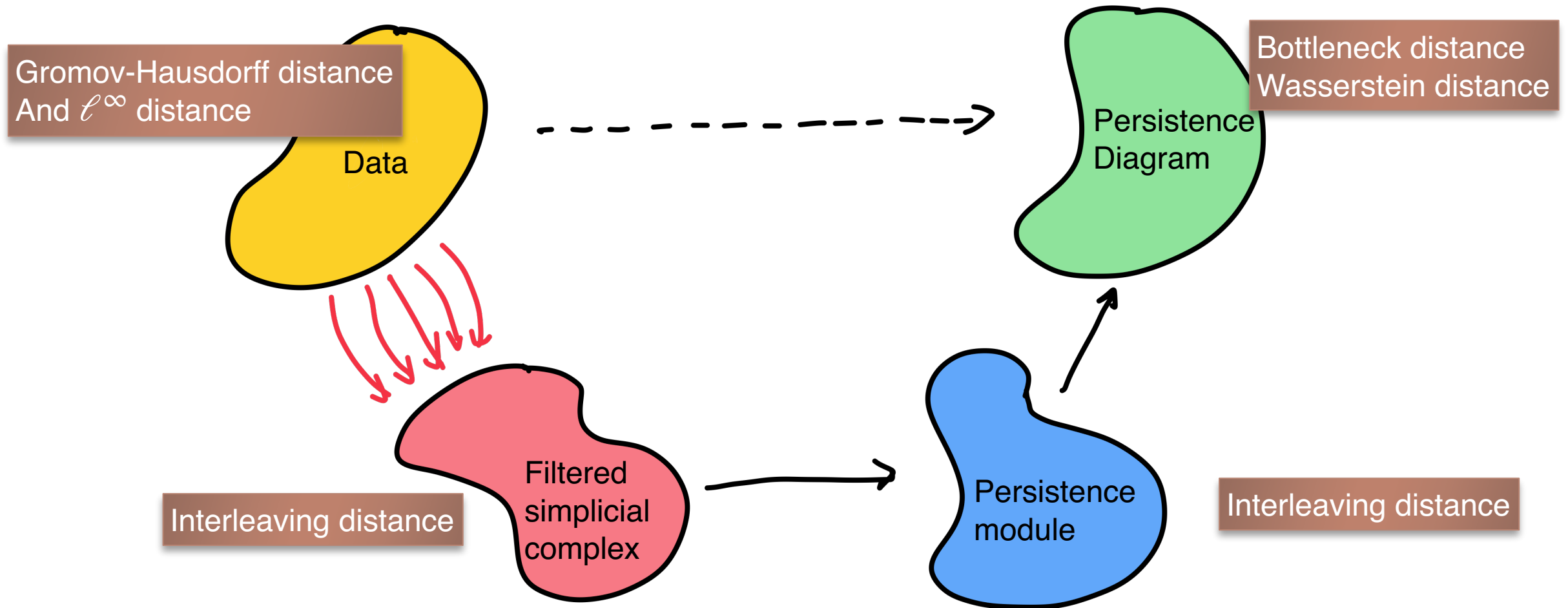
Fall 2025

Topological Data Analysis

Topic 5: Stability

Instructor: Ling Zhou

Using metrics to measure perturbations



Review: Bottleneck Distance

- ▶ The **bottleneck distance** between D_1 and D_2 is
 - ▶ $d_B(D_1, D_2) := \min\{cost(M) \mid M \subset D_1 \times D_2 \text{ a partial matching}\}$

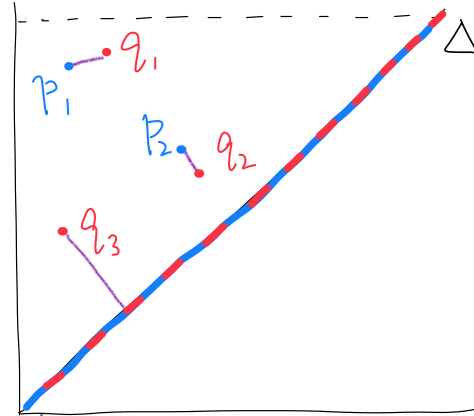
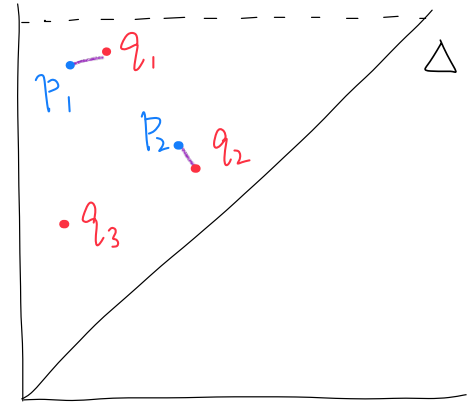
- ▶ The cost of a partial matching $M \subset D_1 \times D_2$ is

$$cost(M) = \max \left(\max_{(p,q) \in M} \|p - q\|_\infty, \max_{p \text{ unmatched}} \|p - \Delta\|_\infty \right)$$

- ▶ The bottleneck distance between D_1 and D_2 can also be defined as

$$d_B(D_1, D_2) = \min\{cost(\bar{M}) \mid \bar{M} \subset \bar{D}_1 \times \bar{D}_2 \text{ a bijection}\} = \min_{\bar{M}} \max_{(p,q) \in \bar{M}} \|p - q\|_\infty,$$

where $\bar{D}_1 := D_1 \cup \Delta^\infty$ and $\bar{D}_2 := D_2 \cup \Delta^\infty$



p -th Wasserstein distance

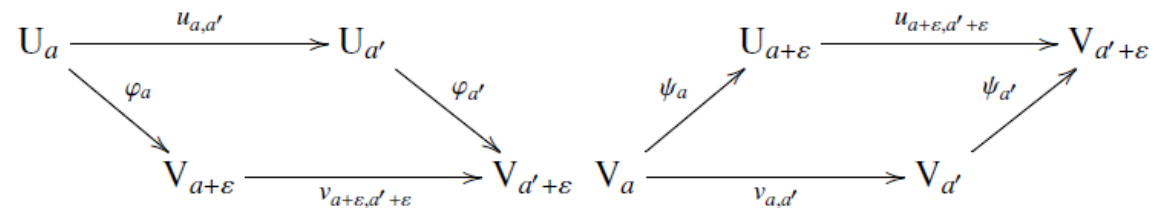
- ▶ Given two persistence-diagrams (multiset of points in $(\mathbb{R} \cup \{\infty\})^2$)
 - ▶ $D_1 = \{p_1, p_2, \dots, p_s\}$ and $D_2 = \{q_1, q_2, \dots, q_t\}$
- ▶ Augment $\bar{D}_1 := D_1 \cup \Delta^\infty$ and $\bar{D}_2 := D_2 \cup \Delta^\infty$
 - ▶ where Δ^∞ is the diagonal points each with **infinite multiplicity**
- ▶ The **p -th Wasserstein distance** distance between D_1 and D_2

$$\text{▶ } d_{W,p}(D_1, D_2) := \inf_{\bar{M}} \left[\sum_{(x,y) \in \bar{M}} ||x - y||_\infty^p \right]^{\frac{1}{p}}$$

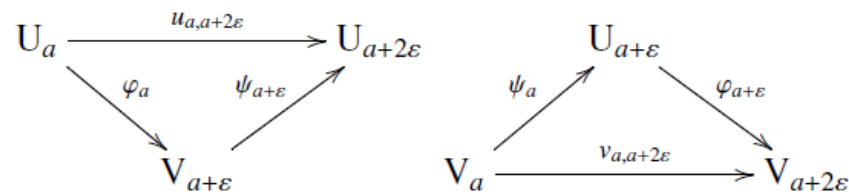
$$\text{▶ } d_{W,\infty}(D_1, D_2) = d_B(D_1, D_2)$$

Review: ϵ -Interleaving

- ▶ U and V are ϵ -**interleaved** if there exists maps
 - ▶ $\varphi_a : U_a \rightarrow V_{a+\epsilon}$ and $\phi_a : V_a \rightarrow U_{a+\epsilon}$ for any $a \in \mathbb{R}$
 - ▶ s.t. these maps commute with horizontal maps u 's and v 's



- ▶ To verify commutativity of maps, only need to check four configurations):



- ▶ The **interleaving distance** between two persistence modules V and U is

$$d_I(V, U) := \inf\{\epsilon > 0 \mid V \text{ and } U \text{ is } \epsilon\text{-interleaved}\}$$

Recall: Finitely presented filtration

- ▶ A filtration $(K_t)_{t \in [0, \infty)}$ is called **finitely represented** if
 - ▶ There exist $0 = t_0 < t_1 < \dots < t_n$ such that
 - ▶ $K_t = K_{t'}, \quad \forall t_i \leq t < t' < t_{i+1}$ and $i = 0, \dots, n$ ($t_{n+1} := \infty$)
- ▶ Both Čech and Rips filtrations are finitely represented

Stability of PD (v.s. persistence module)

- ▶ A persistence module $V = \{V_t\}$ is called **finitely represented** if
 - ▶ There exist $0 = t_0 < t_1 < \dots < t_n$ such that
 - ▶ $\varphi : V_t \rightarrow V_{t'}$ is an isomorphism, $\forall t_i \leq t < t' < t_{i+1}$ and $i = 0, \dots, n$
($t_{n+1} := \infty$)

Stability Theorem 1 [Chazal, Cohen-Steiner, Gliss, Guibas, Oudot 2009]

Given two finitely represented persistence modules U and V , let D_U and D_V be their corresponding persistence diagrams. We then have:

$$d_B(D_U, D_V) \leq d_I(U, V)$$

Isometry Theorem

$(\text{PM} / \text{isomorphism}, d_I) \longrightarrow (\text{PD}, d_B)$ is isometry.
 $U \longmapsto D_U$

Isometry Theorem [Lesnick 2015], [Chazal, de Silva, Gliss and Oudot, 2016]

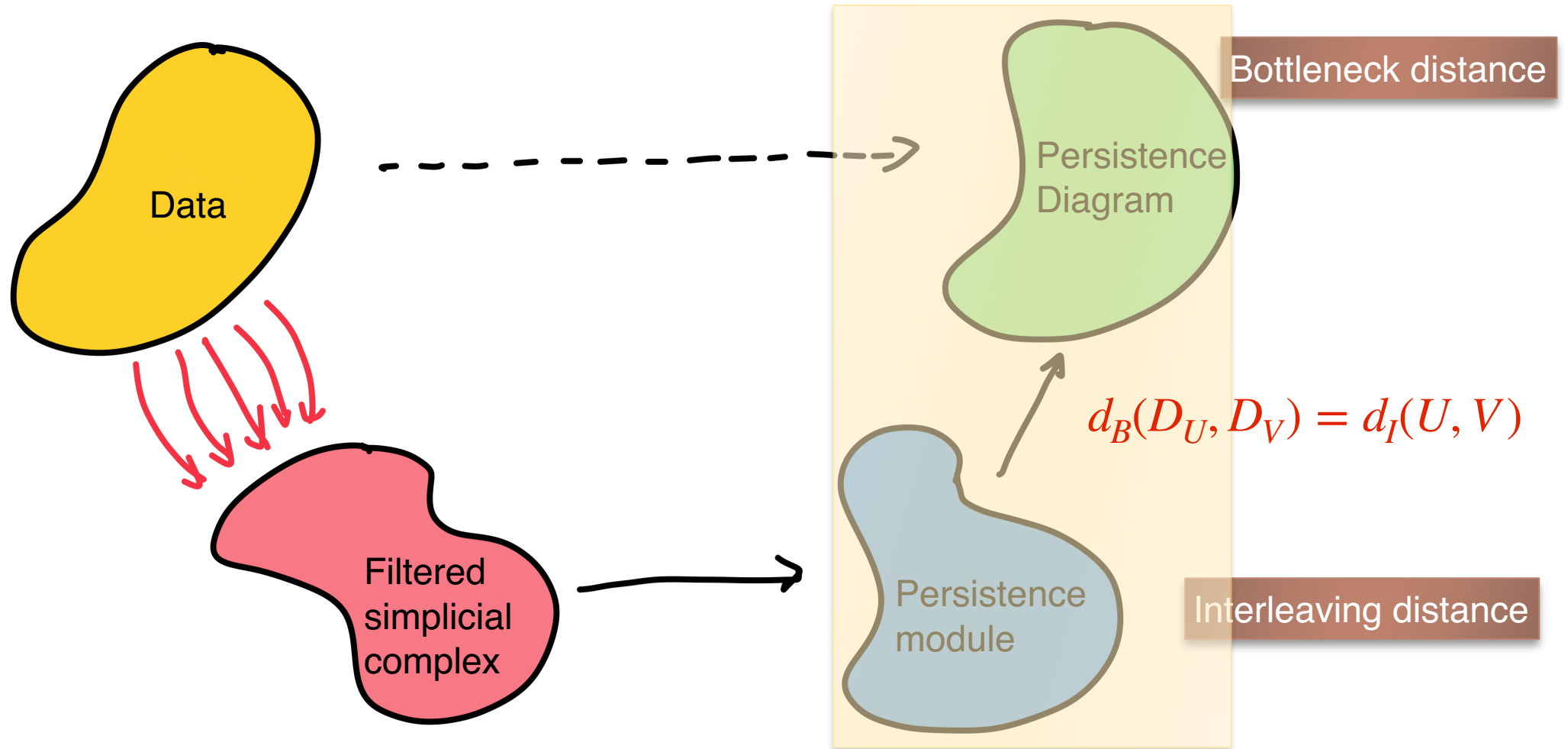
Given two finitely represented persistence modules U and V , let D_U and D_V be their corresponding persistence diagrams. We then have:

$$d_B(D_U, D_V) = d_I(U, V)$$

Holds for more general persistence modules

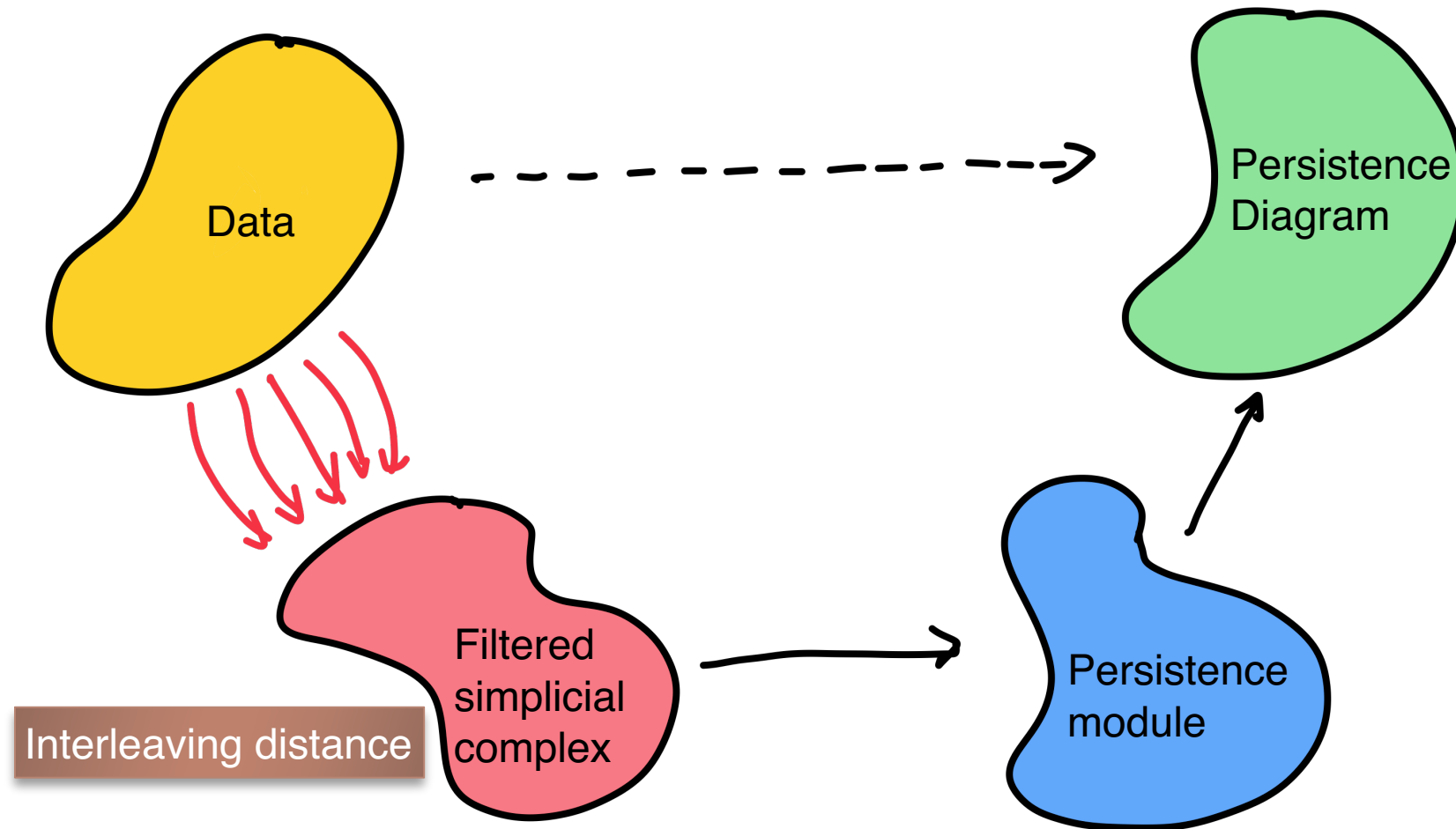
- ▶ A map $f : (X, d_X) \rightarrow (Y, d_Y)$ is **distance-preserving** if $d_Y(f(x), f(x')) = d_X(x, x')$, $\forall x, x' \in X$.
- ▶ A distance-preserving bijection is called an **isometry**.
- ▶ We say (X, d_X) and (Y, d_Y) are **isometric**, if there is an isometry between them.

Bottleneck distance vs interleaving distance



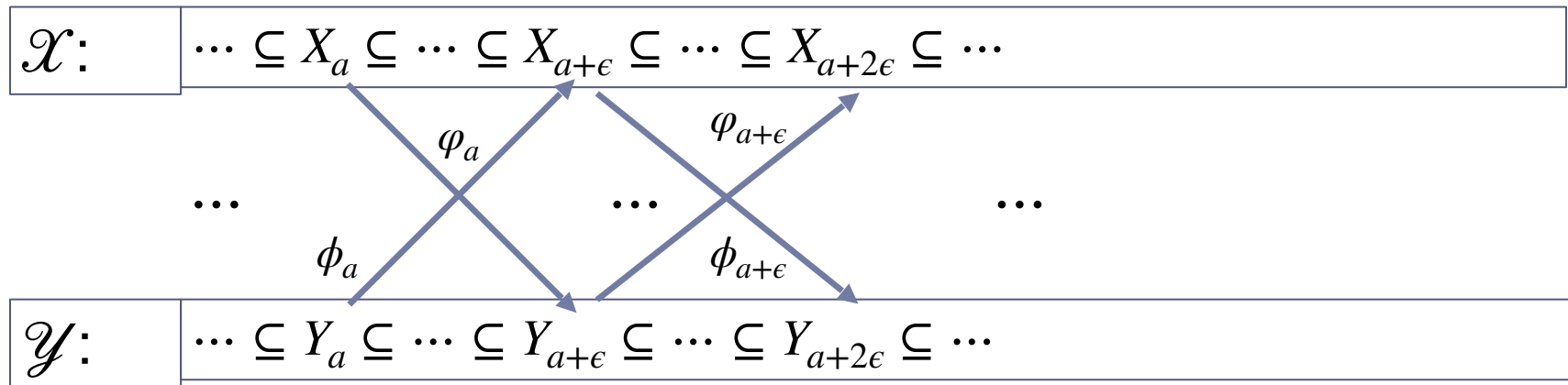
Interleaving distance between
filtrations

Bottleneck distance vs interleaving distance




An educated guess

- ▶ Given any two simplicial filtrations \mathcal{X} and \mathcal{Y}
- ▶ **Guess:** We say they are ϵ -interleaved if there exist simplicial maps $\varphi_a : X_a \hookrightarrow Y_{a+\epsilon}$ and $\phi_{a'} : Y_{a'} \hookrightarrow X_{a'+\epsilon}$ such that the following diagram commutes

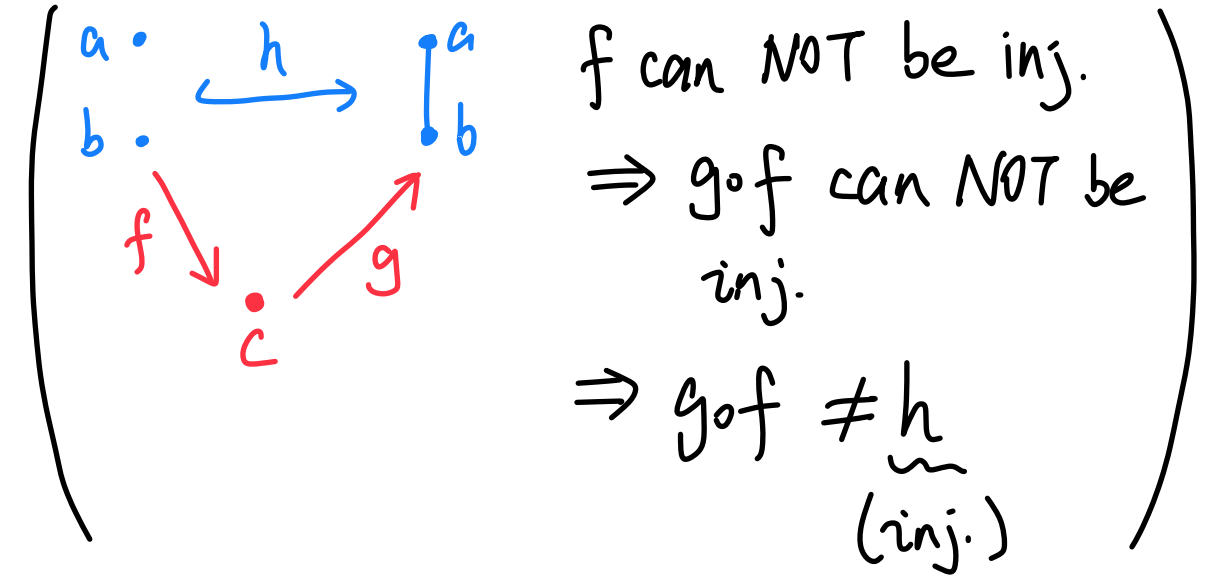
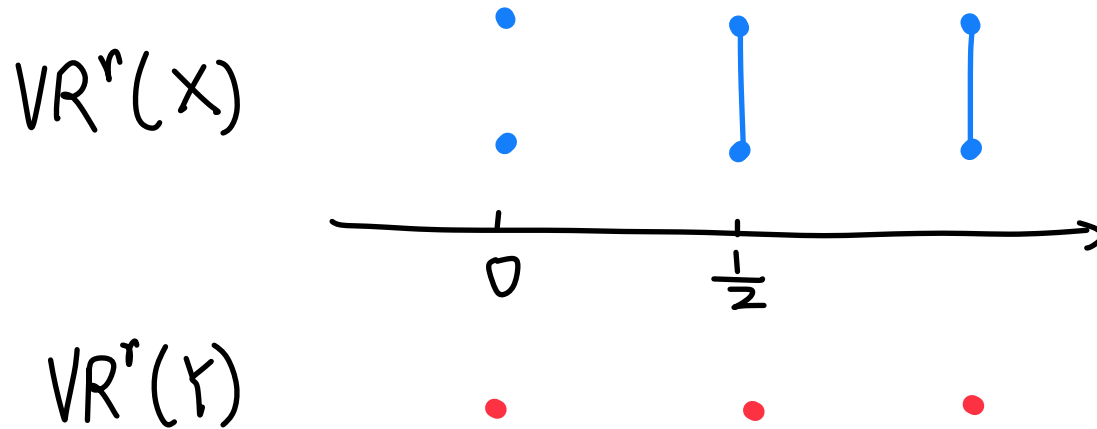


- ▶ $d_I(\mathcal{X}, \mathcal{Y}) = \inf_{\epsilon \geq 0} \{\mathcal{X} \text{ and } \mathcal{Y} \text{ are } \epsilon\text{-interleaved}\}$ (also written as d_I^{strict})

$X:$  $Y:$ 

$VR^r(X)$ & $VR^r(Y)$ is NOT ε -interleaved for any finite $\varepsilon > 0$. 

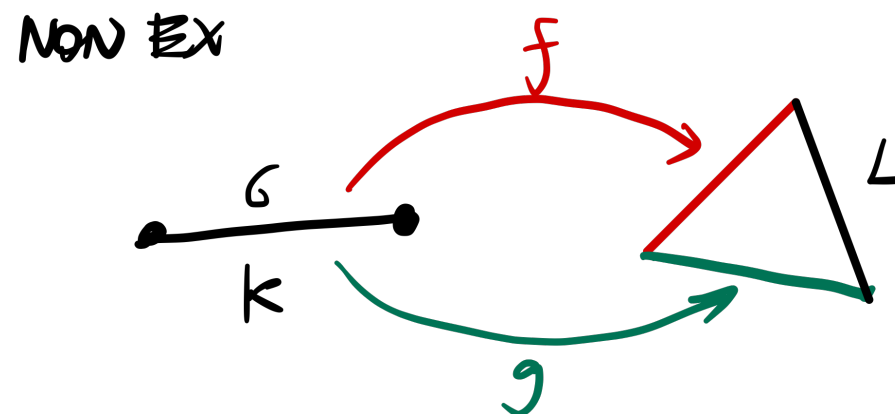
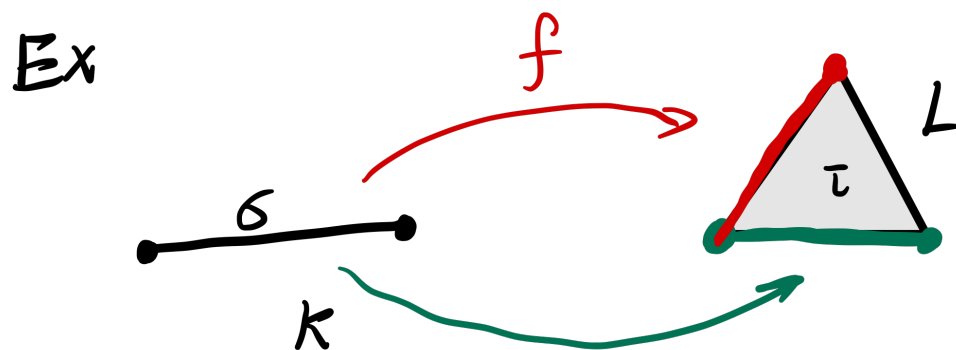
► Vietoris-Rips filtration



- $d_I(VR(X), VR(Y)) = \infty$ with this definition.
- This distance is definitely larger than any reasonable distance between the data sets X and Y . This makes Data \rightarrow filtration unstable!
- Thus, we need to correct the definition by relaxing the interleaving constraint.

Contiguity

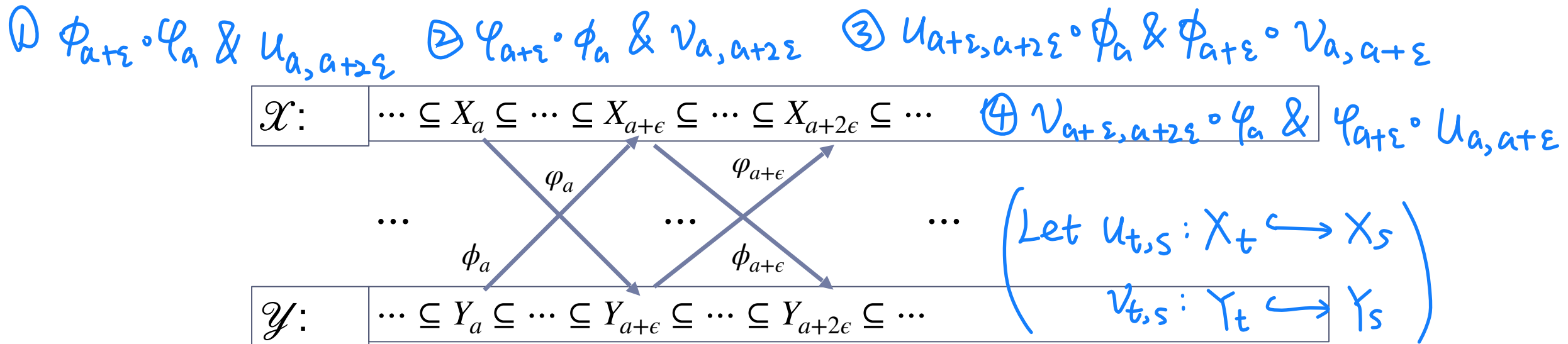
- Two simplicial maps $f, g : K \rightarrow L$ are **contiguous** if for any $\sigma \in \Sigma_K$ there exists a simplex $\tau \in \Sigma_L$ such that $f(\sigma) \cup g(\sigma) \subseteq \tau$



- Proposition 1: if simplicial maps $f, g : K \rightarrow L$ are contiguous, then
 - the induced maps $f, g : |K| \rightarrow |L|$ are homotopic.
 - $f_* : H_*(K) \rightarrow H_*(L)$ is the same map as $g_* : H_*(K) \rightarrow H_*(L)$

General filtered simplicial complexes

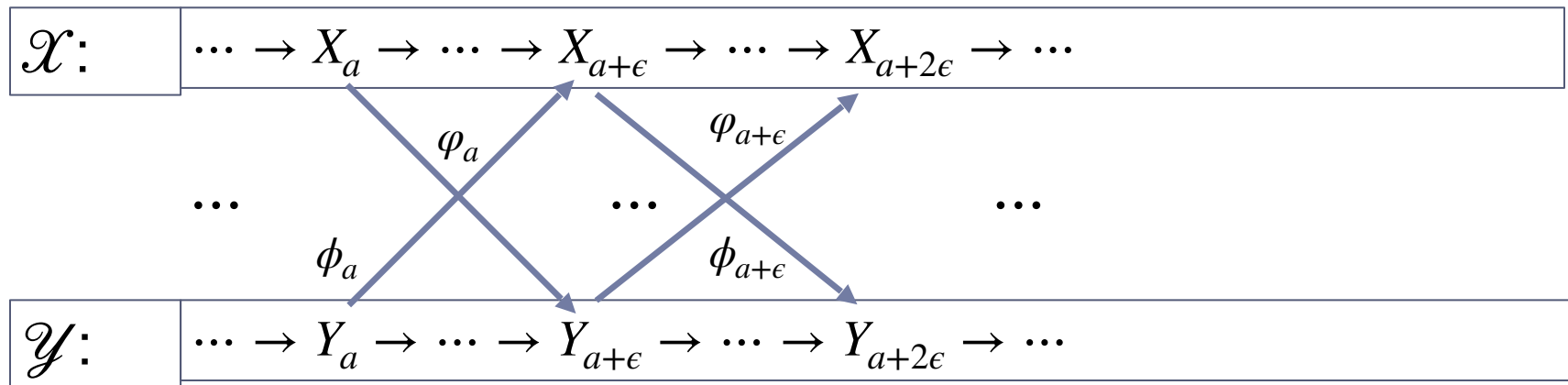
- Two simplicial filtrations \mathcal{X} and \mathcal{Y} are **ϵ -interleaved** if there exist **simplicial** maps $\varphi_a : X_a \hookrightarrow Y_{a+\epsilon}$ and $\phi_{a'} : Y_{a'} \hookrightarrow X_{a'+\epsilon}$ such that the following diagram **commutes up to contiguity** → All four pairs are contiguous:



- $d_I(\mathcal{X}, \mathcal{Y}) = \inf_{\epsilon \geq 0} \{ \mathcal{X} \text{ and } \mathcal{Y} \text{ are } \epsilon\text{-interleaved} \}$ (also written as d_I^{cont})

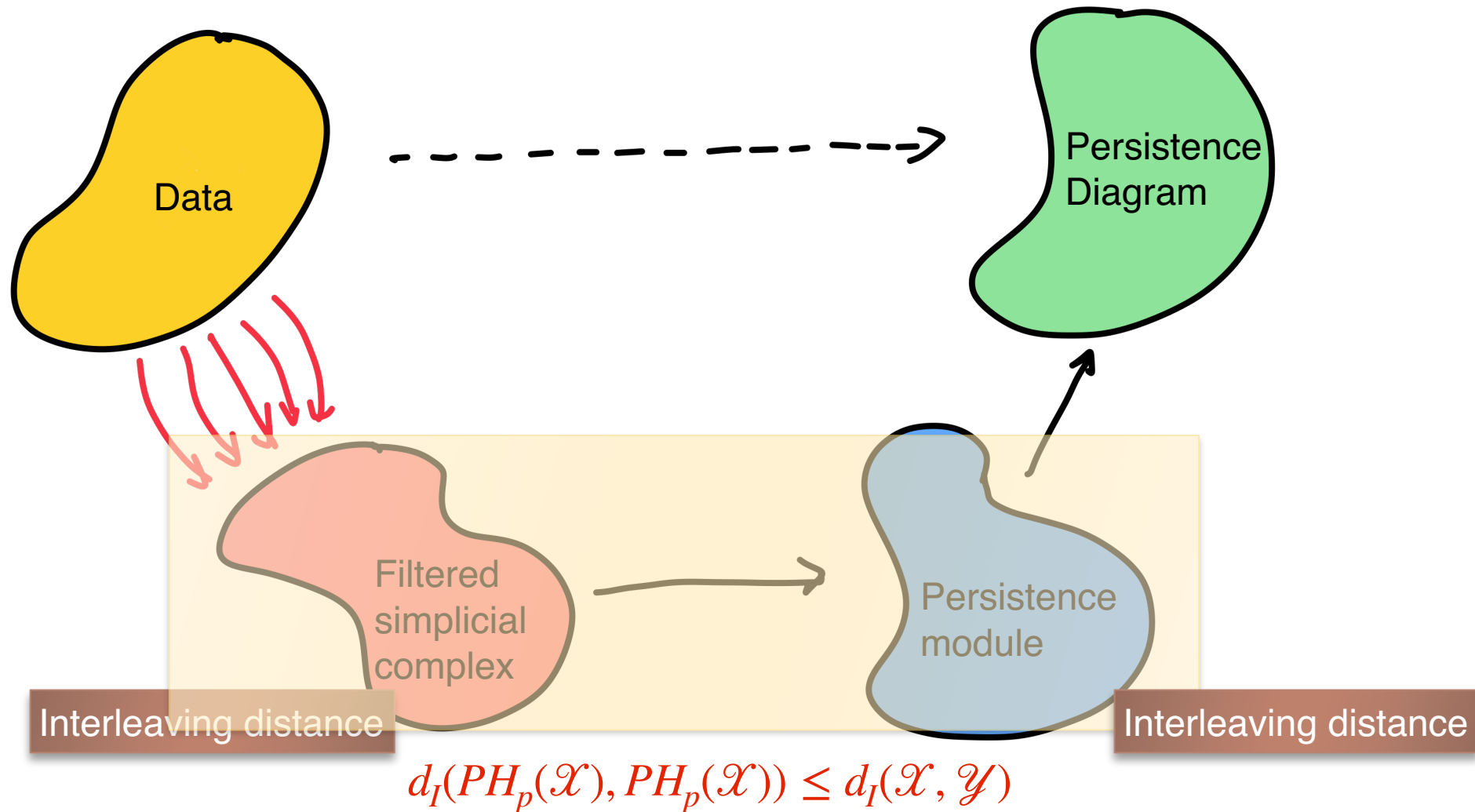
A generalization to simplicial towers

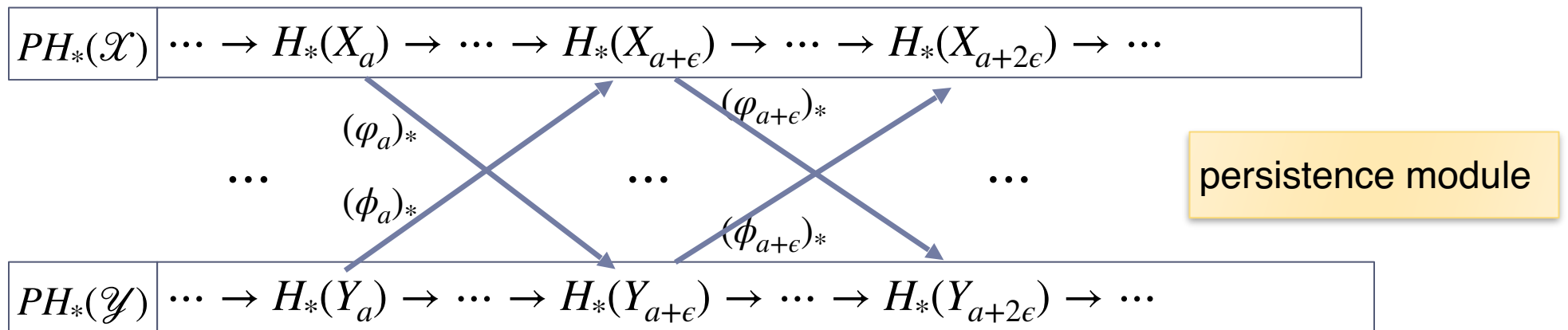
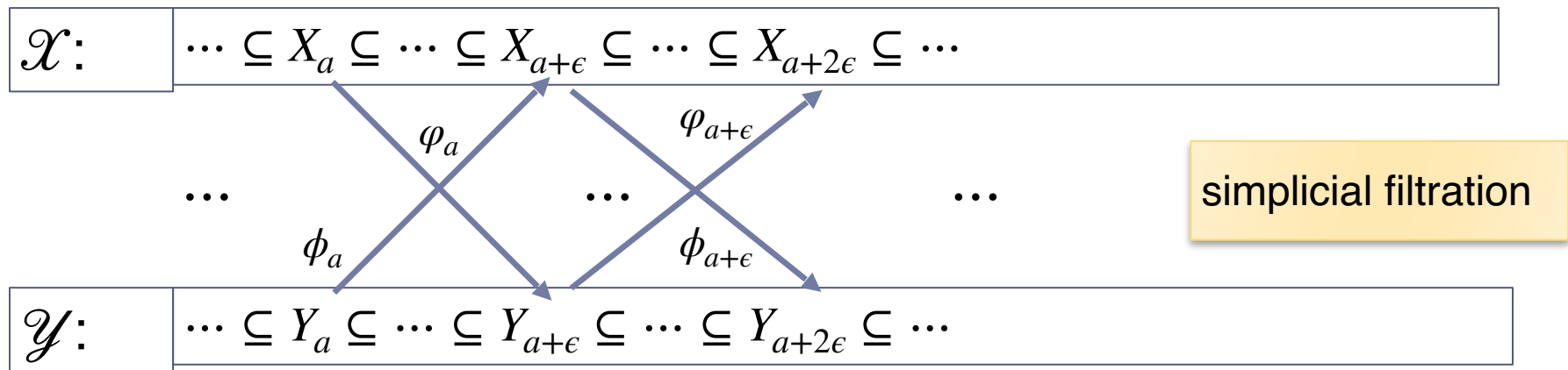
- ▶ A **simplicial tower** $\mathcal{X} : \cdots \rightarrow X_1 \rightarrow X_2 \rightarrow \cdots \rightarrow X_r \rightarrow \cdots$ is a sequence of simplicial complexes connected by simplicial maps (not necessarily inclusions)
- ▶ Two simplicial towers \mathcal{X} and \mathcal{Y} are **ϵ -interleaved** if there exist **simplicial** maps $\varphi_a : X_a \rightarrow Y_{a+\epsilon}$ and $\phi_{a'} : Y_{a'} \rightarrow X_{a'+\epsilon}$ such that the following diagram commutes up to **contiguity**



- ▶ $d_I(\mathcal{X}, \mathcal{Y}) = \inf_{\epsilon \geq 0} \{ \mathcal{X} \text{ and } \mathcal{Y} \text{ are } \epsilon\text{-interleaved} \}$

Interleaving distance vs interleaving distance





Stability of PH (v.s. simplicial filtration)

- ▶ An ϵ -interleaving between simplicial filtrations induces an ϵ -interleaving between persistence homology!

Theorem 2

Given two simplicial filtrations \mathcal{X} and \mathcal{Y} , let $PH_p(\mathcal{X})$ and $PH_p(\mathcal{Y})$ be the corresponding p -th persistence homology induced by them. We then have:

$$d_I(PH_p(\mathcal{X}), PH_p(\mathcal{Y})) \leq d_I(\mathcal{X}, \mathcal{Y})$$

Theorem holds for simplicial **towers** as well.

Remark

defined using strict commutativity

► This is not an isometry

► Show example for $d_I(PH_p(X.), PH_p(Y.)) < d_I^{\text{strict}}(X., Y.)$

Let $X. = VR(\dot{})$, $Y. = VR(\cdot)$. Let $dgm_p(X.) = PD(PH_p(X.))$

$$(1) \quad dgm_0(X.) = \{[0, \infty), [0, \frac{1}{2})\} \quad dgm_0(Y.) = \{[0, \infty)\}$$

$$d_I(PH_0(X.), PH_0(Y.)) = d_B(dgm_0(X.), dgm_0(Y.)) = \frac{\frac{1}{2} - 0}{2} = \frac{1}{4}$$

$$(2) \quad \text{We have seen } d_I^{\text{strict}}(X., Y.) = \infty > \frac{1}{4}.$$

Remark

defined using commutativity up to contiguity.

► This is not an isometry

► Show example for $d_I(PH_p(X.), PH_p(Y.)) < d_I^{cont.}(X., Y.)$

Attempt 1 | $X. = VR(\cdot)$, $Y. = VR(\cdot)$. Let $dgm_p(X.) = PD(PH_p(X.))$

$$(1) dgm_0(X.) = \{[0, \infty), [0, \frac{1}{2})\} \quad dgm_0(Y.) = \{[0, \infty)\}$$

$$d_I(PH_0(X.), PH_0(Y.)) = d_B(dgm_0(X.), dgm_0(Y.)) = \frac{\frac{1}{2} - 0}{2} = \frac{1}{4}$$

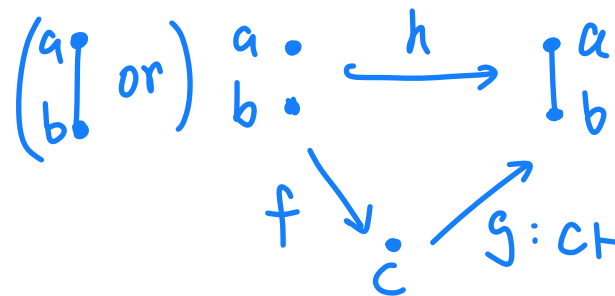
(2) Claim: $X.$ & $Y.$ are $\frac{1}{4}$ -interleaved. (see next page)

$$\hookrightarrow d_I(X., Y.) \leq \frac{1}{4} \Rightarrow d_I(X., Y.) = \frac{1}{4}$$

$\frac{1}{4}$ by (1)

(1) & (2) \Rightarrow NOT the desired example.

(2) Claim: X_* & Y_* are $\frac{1}{4}$ -interleaved.



$$g \circ f : \begin{smallmatrix} a \\ b \end{smallmatrix} \mapsto \begin{smallmatrix} c \\ c \end{smallmatrix} \mapsto \begin{smallmatrix} a \\ b \end{smallmatrix}$$

$$h : \begin{smallmatrix} a \\ b \end{smallmatrix} \mapsto \begin{smallmatrix} a \\ b \end{smallmatrix}$$

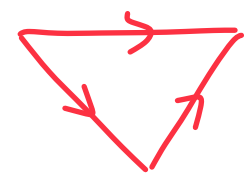
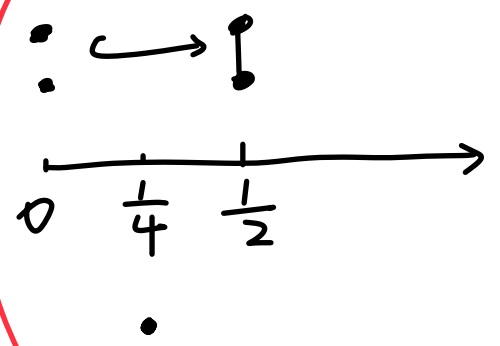
$g \circ f$ & h are contiguous,
because $g \circ f(a) \cup h(a) = \{a, b\} \in I$
 $g \circ f(b) \cup h(b) = \{b\} \in I$

For any r , define

$$\psi_r : VR^r(X) \rightarrow VR^{r+\frac{1}{4}}(Y), \quad \phi_r : VR^r(Y) \rightarrow VR^{r+\frac{1}{4}}(X)$$

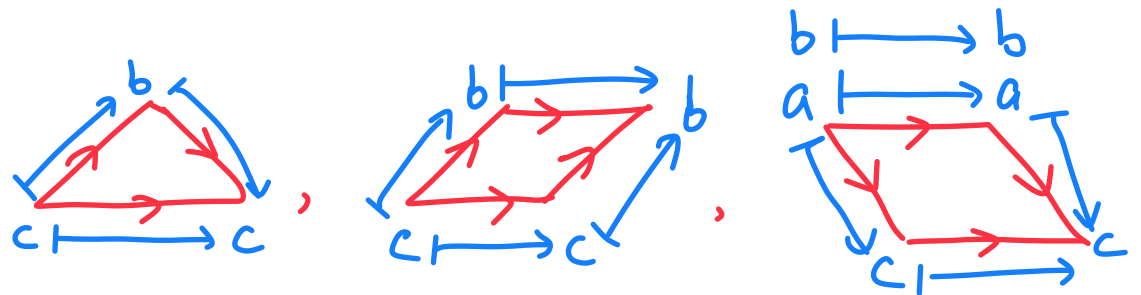
$$\begin{smallmatrix} a \\ b \end{smallmatrix} \mapsto c$$

$$c \mapsto b$$



commutes up to
contiguity.

For



we have strict commutativity.

Remark

defined using commutativity up to contiguity.

► This is not an isometry

► Show example for $d_I(PH_p(X.), PH_p(Y.)) < \overbrace{d_I^{cont.}(X., Y.)}^{\uparrow}$

Working example Let $X = \begin{array}{|c|} \hline \bullet \\ \hline \bullet \\ \hline \bullet \\ \hline \end{array}$, $Y = \bullet \text{---} \bullet \text{---} \bullet \text{---} \bullet$, $X. = VR(X)$, $Y. = VR(Y)$.

$$\begin{array}{ccc} \begin{array}{|c|} \hline \bullet \\ \hline \bullet \\ \hline \bullet \\ \hline \end{array} & \hookrightarrow & \begin{array}{|c|} \hline \bullet \\ \hline \bullet \\ \hline \bullet \\ \hline \end{array} \\ \downarrow & & \downarrow \\ \bullet \text{---} \bullet \text{---} \bullet \text{---} \bullet & \hookrightarrow & \bullet \text{---} \bullet \text{---} \bullet \text{---} \bullet \end{array}$$

$$dgm_0(X.) = \{[0, \infty), [0, \frac{1}{2}), [0, \frac{1}{2}), [0, \frac{1}{2})\} = dgm_0(Y.)$$

$$\Rightarrow d_I(PH_0(X.), PH_0(Y)) = 0$$

Claim: $X.$ & $Y.$ can NOT be ε -contiguous for any $\varepsilon < \frac{\sqrt{2}}{2} - \frac{1}{2}$.

If claim holds, then $d_I^{cont.}(X., Y.) \geq \frac{1}{2}(\sqrt{2} - 1) > 0$

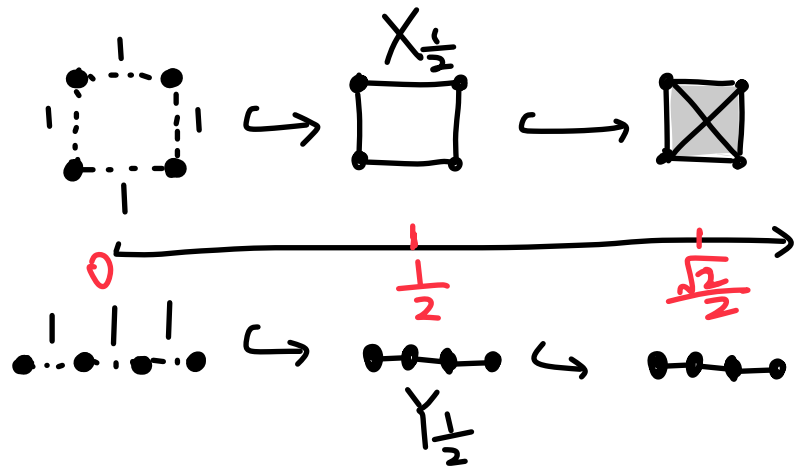
Remark

defined using commutativity up to contiguity.

► This is not an isometry

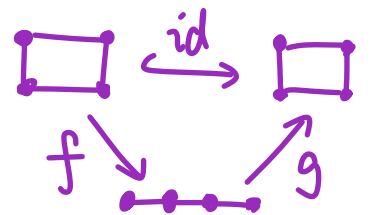
► Show example for $d_I(PH_p(X.), PH_p(Y.)) < d_I^{cont.}(X., Y.)$

Working example Let $X = \begin{array}{|c|} \hline \bullet \\ \hline \bullet \text{---} \bullet \\ \hline \bullet \\ \hline \end{array}$, $Y = \bullet \text{---} \bullet \text{---} \bullet \text{---} \bullet$, $X. = VR(X)$, $Y. = VR(Y)$.



Claim: $X.$ & $Y.$ can NOT be ε -contiguous for any $\varepsilon < \frac{\sqrt{2}}{2} - \frac{1}{2}$.

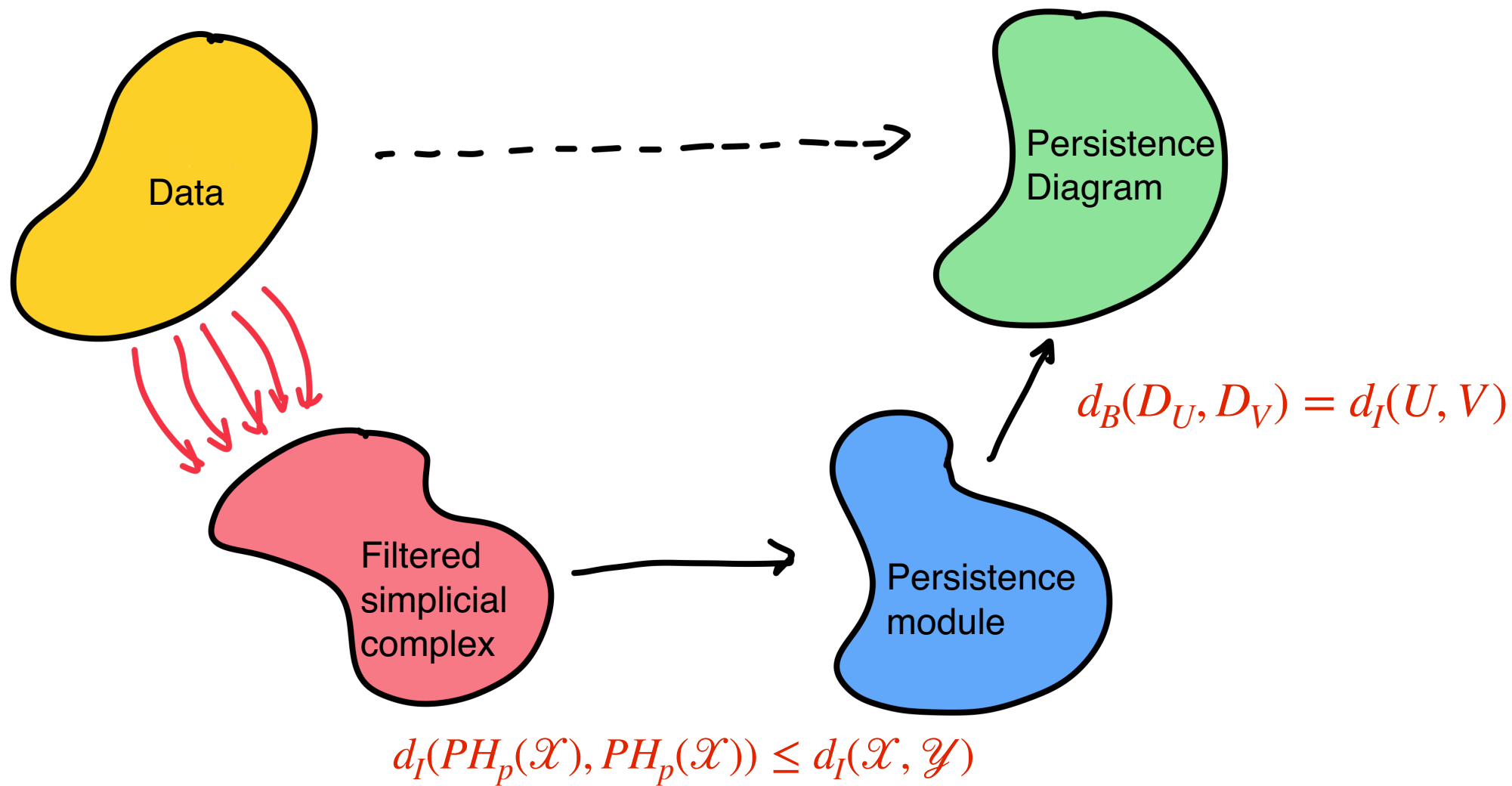
proof of claim Otherwise, we have



$g \circ f$ & id contiguous \Rightarrow they induce same map on H_1

$(id)_* = id : H_1(X_{\frac{1}{2}}) \rightarrow H_1(X_{\frac{\sqrt{2}}{2}})$ but

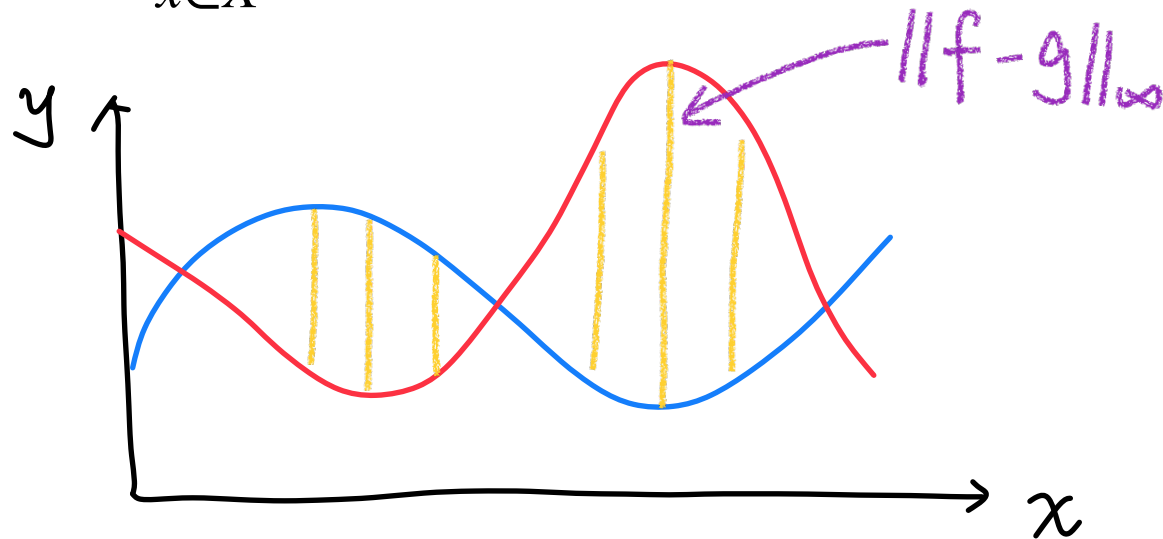
$(g \circ f)_* : H_1(X_{\frac{1}{2}}) \rightarrow H_1(Y_{\frac{1}{2}}) = 0 \rightarrow H_1(X_{\frac{\sqrt{2}}{2}})$ can only be $0 \neq (id)_*$ } \rightarrow contradiction.



Stability for function-induced
persistence

Functions on a given space

- ▶ Let X be a set (e.g., X is a manifold or a subset in \mathbb{R}^d)
- ▶ Consider the collection of functions $f : X \rightarrow \mathbb{R}$
- ▶ A natural distance between $f, g : X \rightarrow \mathbb{R}$ is the ℓ^∞ distance
 - ▶ $\|f - g\|_\infty := \sup_{x \in X} |f(x) - g(x)|$



Sublevel set filtration

- ▶ Given a topological space X and a function $f : X \rightarrow \mathbb{R}$, for any t , let

$$X_f^t := f^{-1}(-\infty, t].$$

- ▶ The **sublevel set filtration** is $X_f = \{X_f^t\}_t$.

X_f is a well-defined filtration,

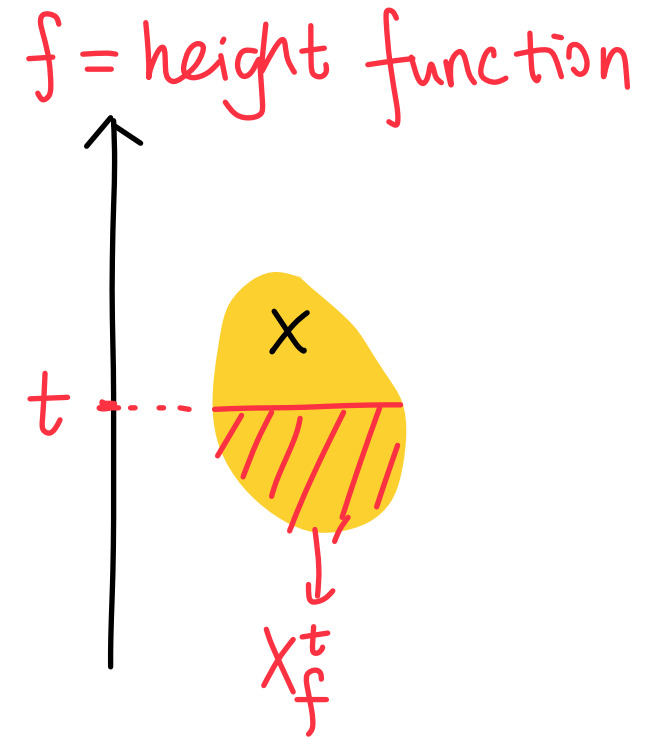
because: $\forall t \leq s, f^{-1}(-\infty, t] \subset f^{-1}(-\infty, s]$

$$\parallel \\ X_f^t$$

$$\parallel \\ X_f^s$$

- ▶ The **super-level set filtration** is analogously defined as $\{f^{-1}[t, \infty)\}_t$.

(filtration direction is reversed.)



Sublevel set filtration

- ▶ Given a topological space X and two functions $f, g : X \rightarrow \mathbb{R}$
- ▶ Proposition 2: Let $\epsilon = \|f - g\|_\infty$. Then the two sub level set filtrations $X_f = \{X_f^t\}_t$ and $X_g = \{X_g^t\}_t$ are ϵ -interleaved. Thus, $d_I(X_f, X_g) \leq \|f - g\|_\infty$

proof Claim: $X_f^a \subseteq X_g^{a+\epsilon}$ (similarly, $X_g^a \subseteq X_f^{a+\epsilon}$)

$\forall x \in X_f^a = f^{-1}(-\infty, a]$, we have $f(x) \leq a$

$$|f(x) - g(x)| \leq \epsilon \implies g(x) \leq f(x) + \epsilon \leq a + \epsilon$$

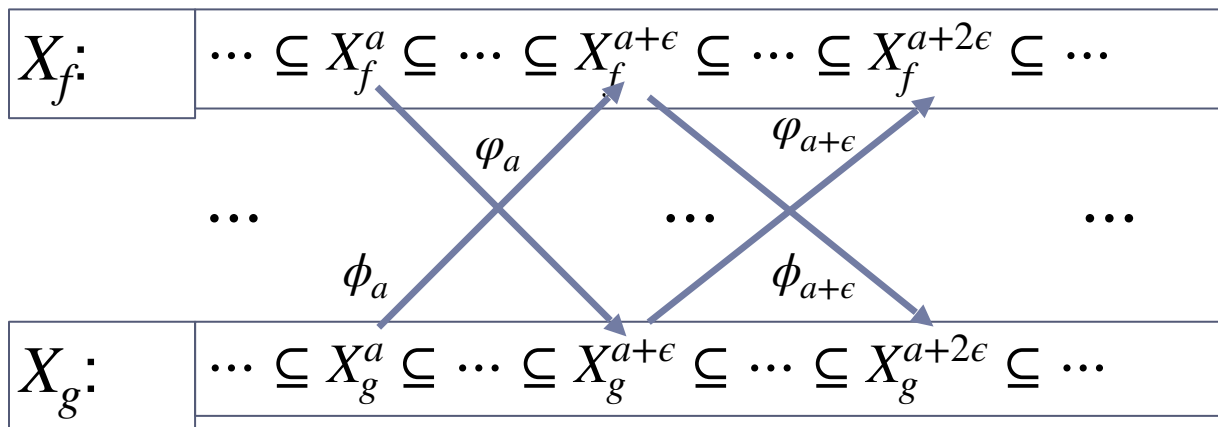
$$\implies x \in g^{-1}(-\infty, a + \epsilon] = X_g^{a+\epsilon}$$

$$\left. \begin{array}{l} \forall x \in X_f^a = f^{-1}(-\infty, a] \\ |f(x) - g(x)| \leq \epsilon \implies g(x) \leq f(x) + \epsilon \leq a + \epsilon \\ \implies x \in g^{-1}(-\infty, a + \epsilon] = X_g^{a+\epsilon} \end{array} \right\} \implies X_f^a \subseteq X_g^{a+\epsilon}$$

Sublevel set filtration

- ▶ Given a topological space X and two functions $f, g : X \rightarrow \mathbb{R}$
- ▶ Proposition 2: Let $\epsilon = \|f - g\|_\infty$. Then the two sub level set filtrations $X_f = \{X_f^t\}_t$ and $X_g = \{X_g^t\}_t$ are ϵ -interleaved. Thus, $d_I(X_f, X_g) \leq \|f - g\|_\infty$

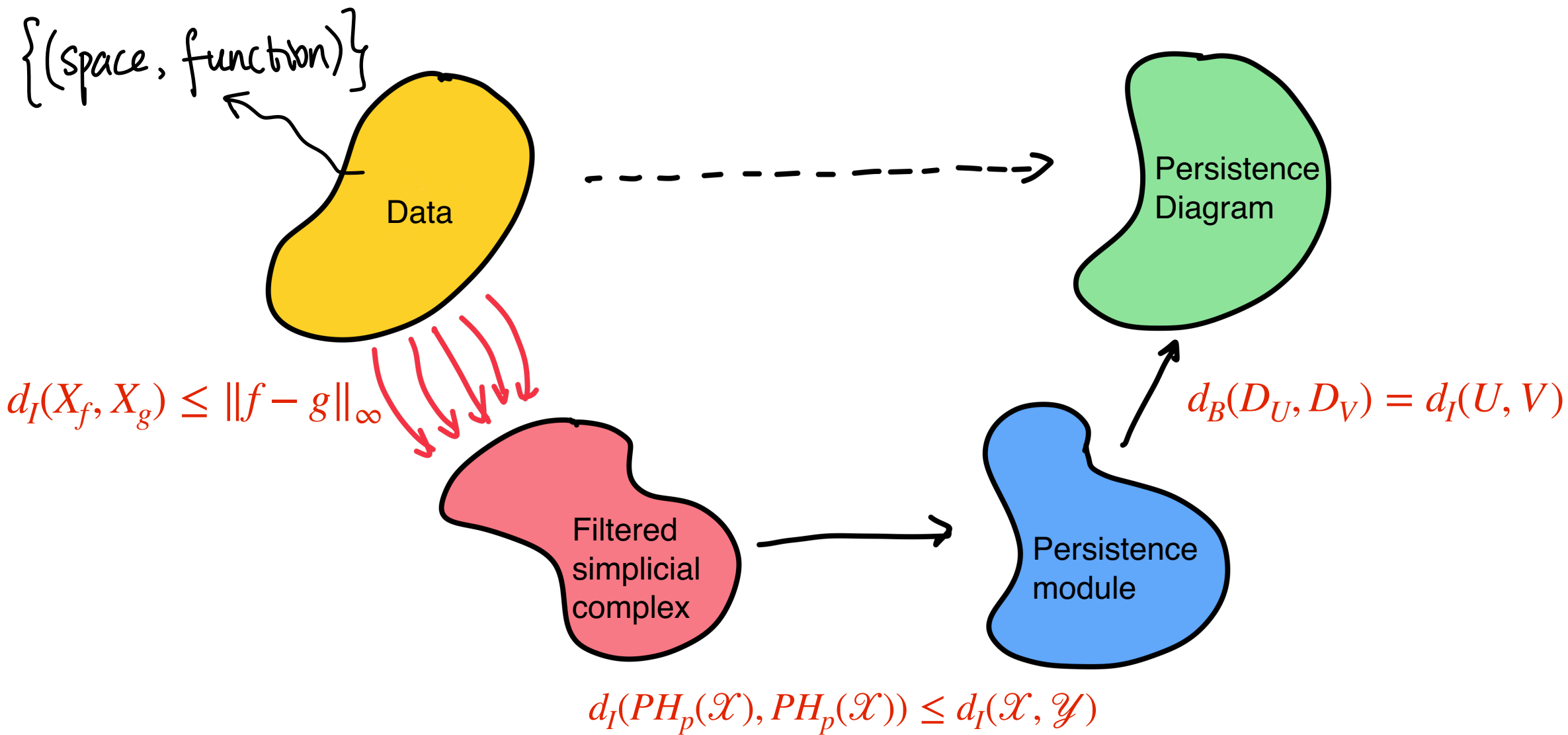
proof Claim: $X_f^a \overset{\varphi_a}{\subseteq} X_g^{a+\epsilon}$ (similarly, $X_g^a \overset{\phi_a}{\subseteq} X_f^{a+\epsilon}$)



Define φ_a & ϕ_a as inclusions.

All diagrams commute:





Stability - Function induced persistence

(want $PH(X_f)$ to be finitely presented.)

Stability Theorem [Cohen-Steiner et al 2007]

Given two “nice” functions $f, g: X \rightarrow R$, let D_f^* and D_g^* be the persistence diagrams for the persistence modules induced by the sub-level set (resp. super-level set) filtrations w.r.t f and g , respectively. We then have:

$$d_B(D_f^*, D_g^*) = d_I(PH_*(X_f), PH_*(X_g)) \leq \|f - g\|_\infty$$

isometry theorem
between PD &
persistence modules

proposition 2 $\Rightarrow d_I(X_f, X_g) \leq \|f - g\|_\infty$
Theorem 2 $\Rightarrow d_I(PH(X_f), PH(X_g)) \leq d_I(X_f, X_g)$