

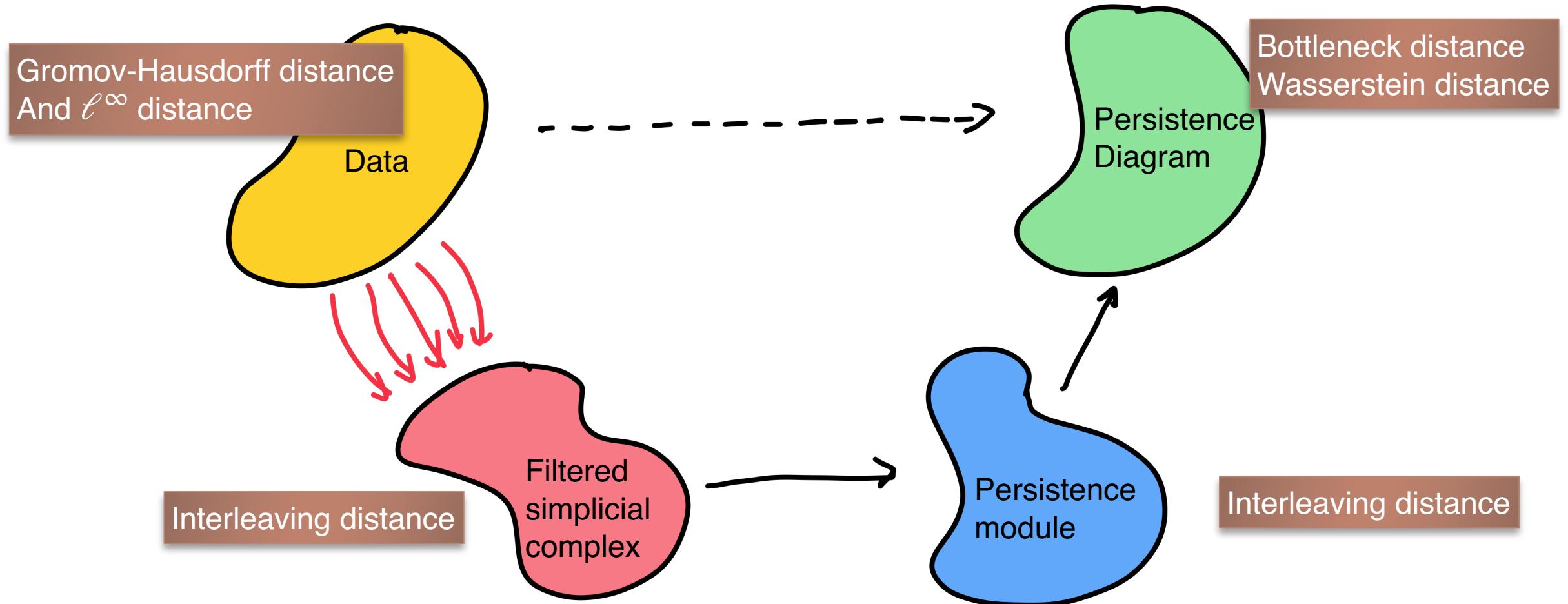
**MATH412/COMPSCI434/MATH713**  
**Fall 2025**

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

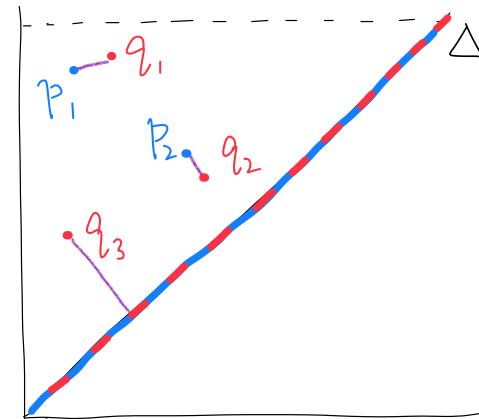
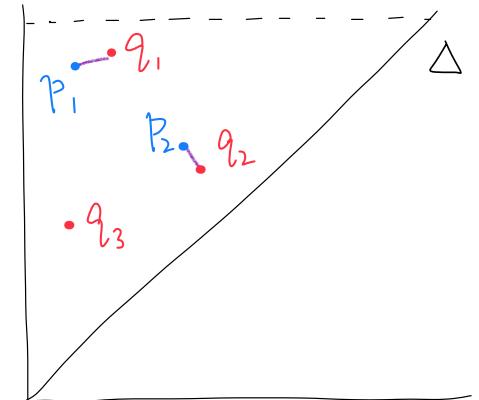
- ▶ The cost of a partial matching  $M \subset D_1 \times D_2$  is

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

- ▶ 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

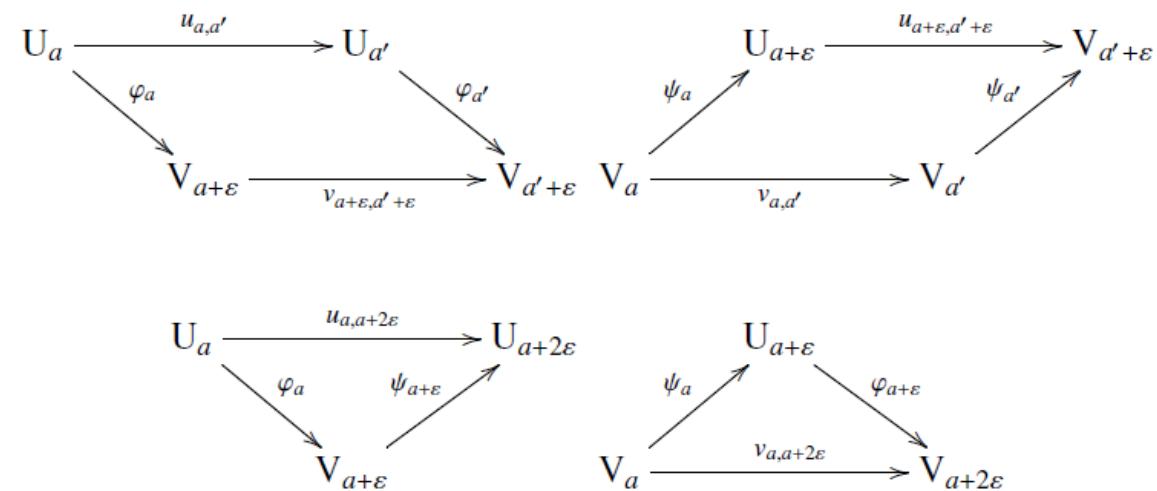
- ▶ Given two persistence-diagrams (multiset of points in  $(\mathbb{R} \cup \{\infty\})^2$ )
  - ▶  $D_1 = \{p_1, p_2, \dots, p_s\}$  and  $D_2 = \{q_1, q_2, \dots, q_t\}$
- ▶ Augment  $\bar{D}_1 := D_1 \cup \Delta^\infty$  and  $\bar{D}_2 := D_2 \cup \Delta^\infty$ 
  - ▶ where  $\Delta^\infty$  is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

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

# Review: $\epsilon$ -Interleaving

- ▶  $U$  and  $V$  are  **$\epsilon$ -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
  - ▶  $K_t = K_{t'}$ ,  $\forall t_i \leq t < t' < t_{i+1}$  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**  $(\text{PM}/\text{isomorphism}, d_I) \rightarrow (\text{PD}, d_B)$  is isometry.  
 $U \mapsto D_U$

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

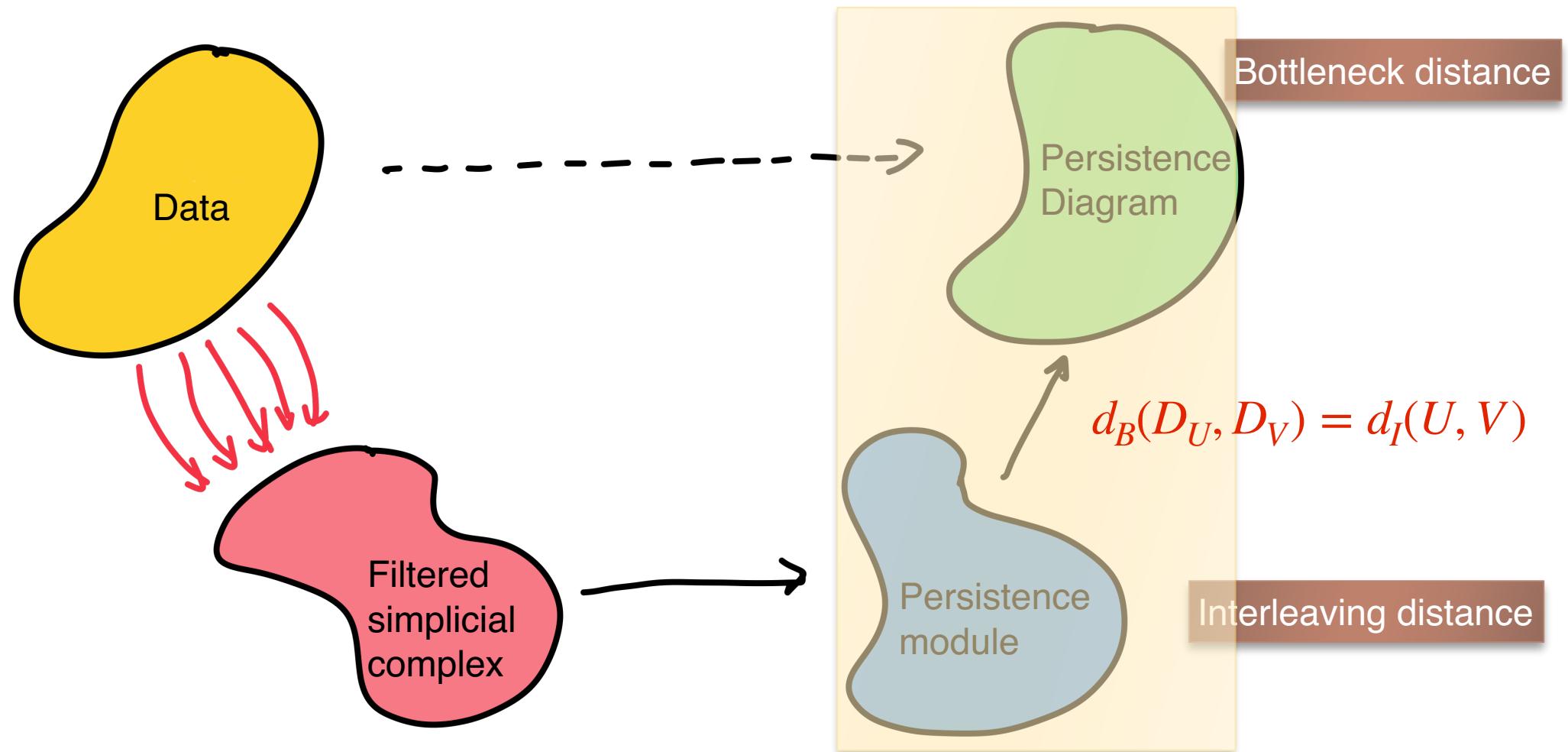
Given two finitely represented persistence modules  $U$  and  $V$ , let  $D_U$  and  $D_V$  be their corresponding persistence diagrams. We then have:

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

Holds for more general persistence modules

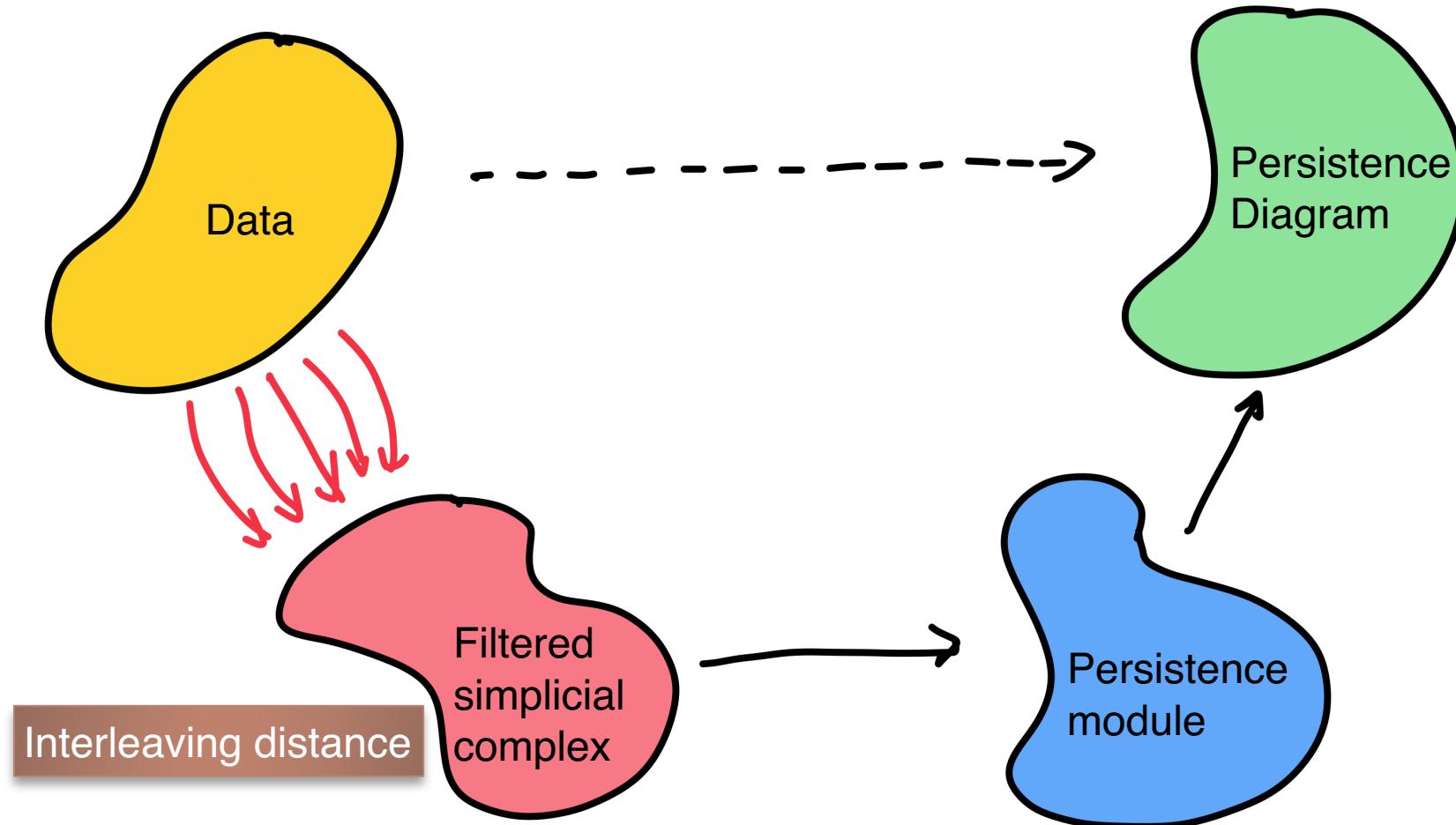
- ▶ A map  $f : (X, d_X) \rightarrow (Y, d_Y)$  is **distance-preserving** if  $d_Y(f(x), f(x')) = d_X(x, x'), \forall x, x' \in X$ .
- ▶ A distance-preserving bijection is called an **isometry**.
- ▶ We say  $(X, d_X)$  and  $(Y, d_Y)$  are **isometric**, if there is an isometry between them.

# Bottleneck distance vs interleaving distance



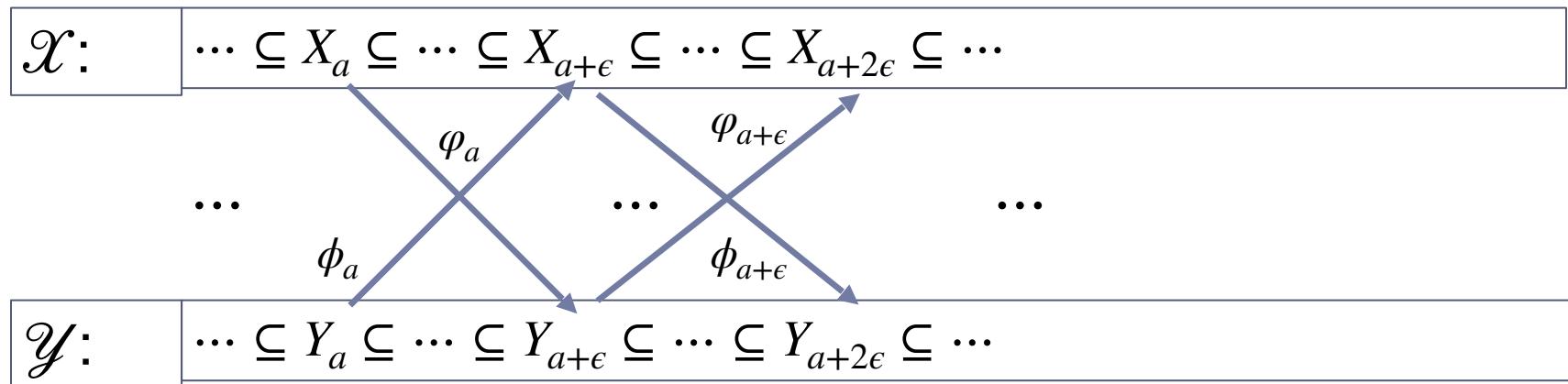
# Interleaving distance between filtrations

# Bottleneck distance vs interleaving distance



# An educated guess

- Given any two simplicial filtrations  $\mathcal{X}$  and  $\mathcal{Y}$
- Guess:** We say they are  $\epsilon$ -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

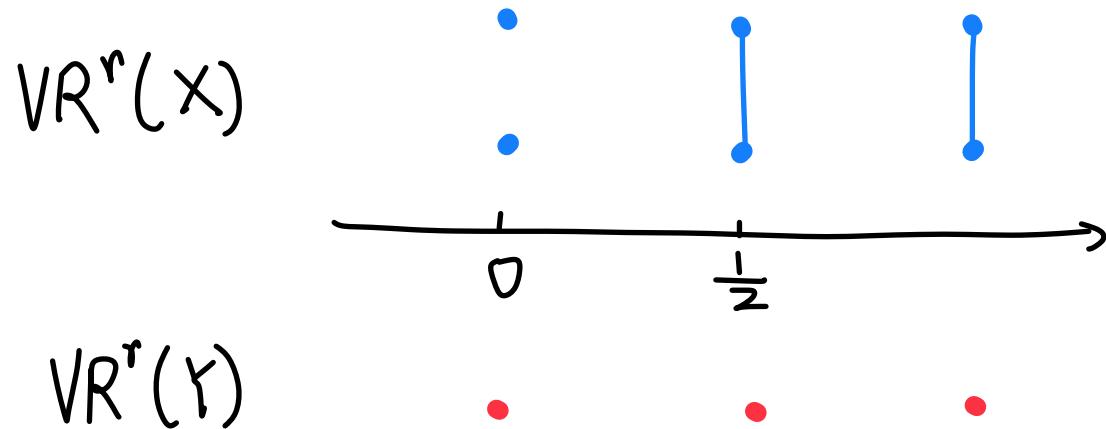


- $d_I(\mathcal{X}, \mathcal{Y}) = \inf_{\epsilon \geq 0} \{\mathcal{X} \text{ and } \mathcal{Y} \text{ are } \epsilon\text{-interleaved}\}$  (also written as  $d_I^{\text{strict}}$ )

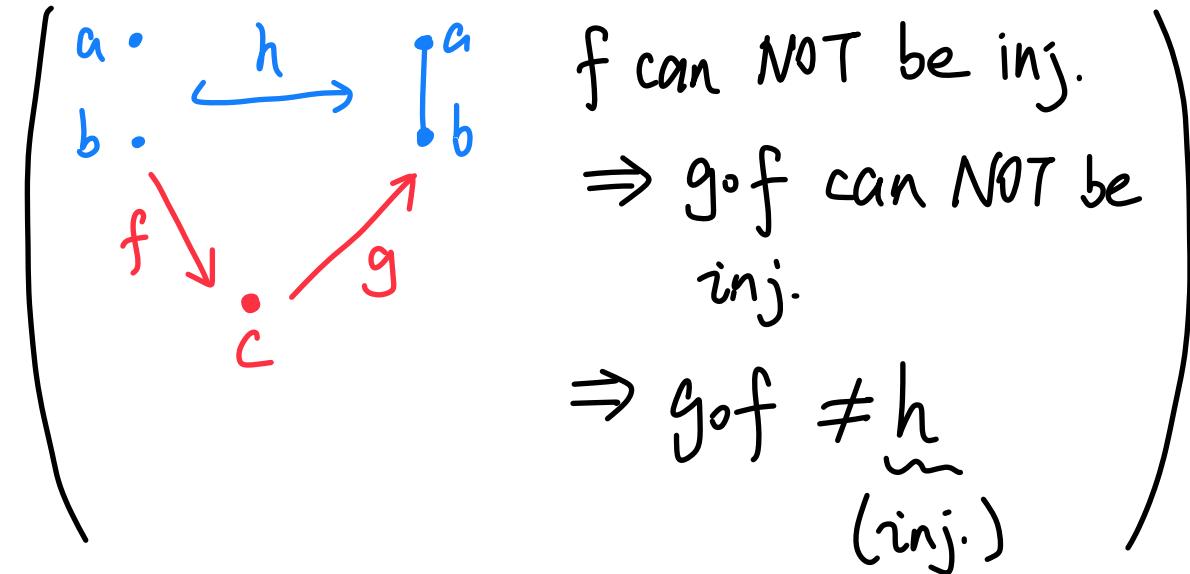
$X:$  :

$Y:$  .

- ▶ Vietoris-Rips filtration



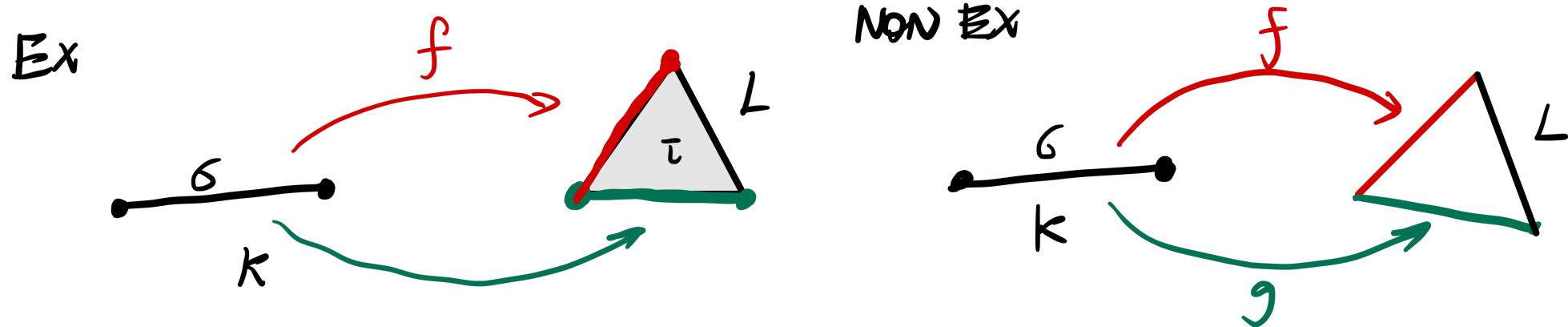
$VR^r(X)$  &  $VR^r(Y)$  is NOT  $\varepsilon$ -interleaved  
for any finite  $\varepsilon > 0$ .



- ▶  $d_I(VR(X), VR(Y)) = \infty$  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

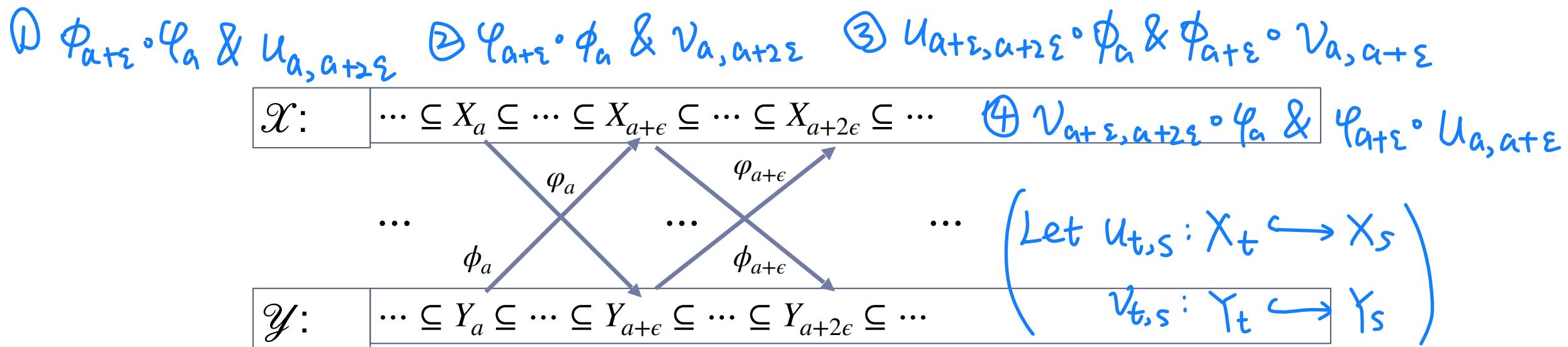
- Two simplicial maps  $f, g : K \rightarrow L$  are **contiguous** if for any  $\sigma \in \Sigma_K$  there exists a simplex  $\tau \in \Sigma_L$  such that  $f(\sigma) \cup g(\sigma) \subseteq \tau$



- 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

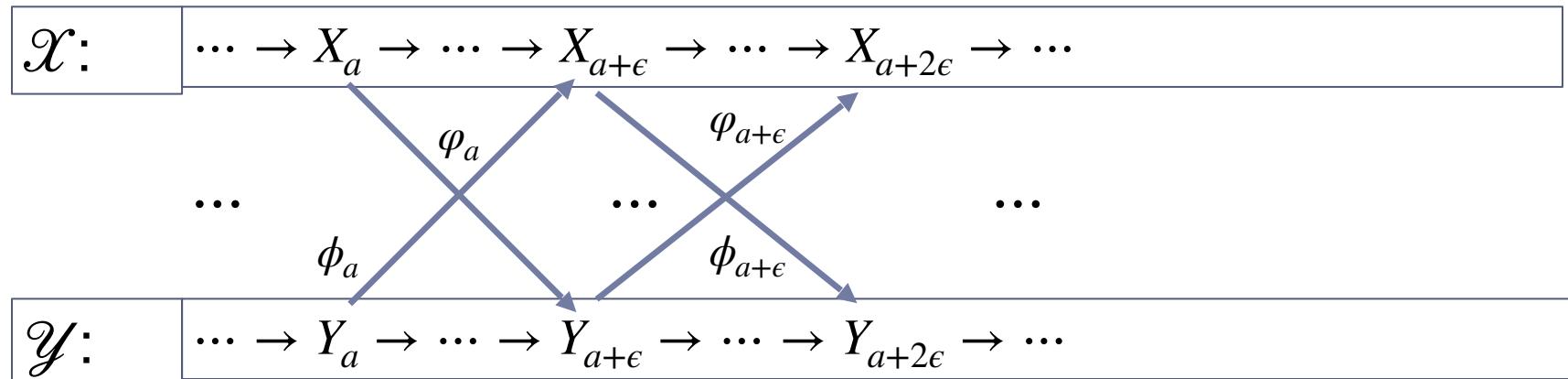
- Two simplicial filtrations  $\mathcal{X}$  and  $\mathcal{Y}$  are  **$\epsilon$ -interleaved** if there exist simplicial maps  $\varphi_a : X_a \hookrightarrow Y_{a+\epsilon}$  and  $\phi_{a'} : Y_{a'} \hookrightarrow X_{a'+\epsilon}$  such that the following diagram commutes up to contiguity → All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

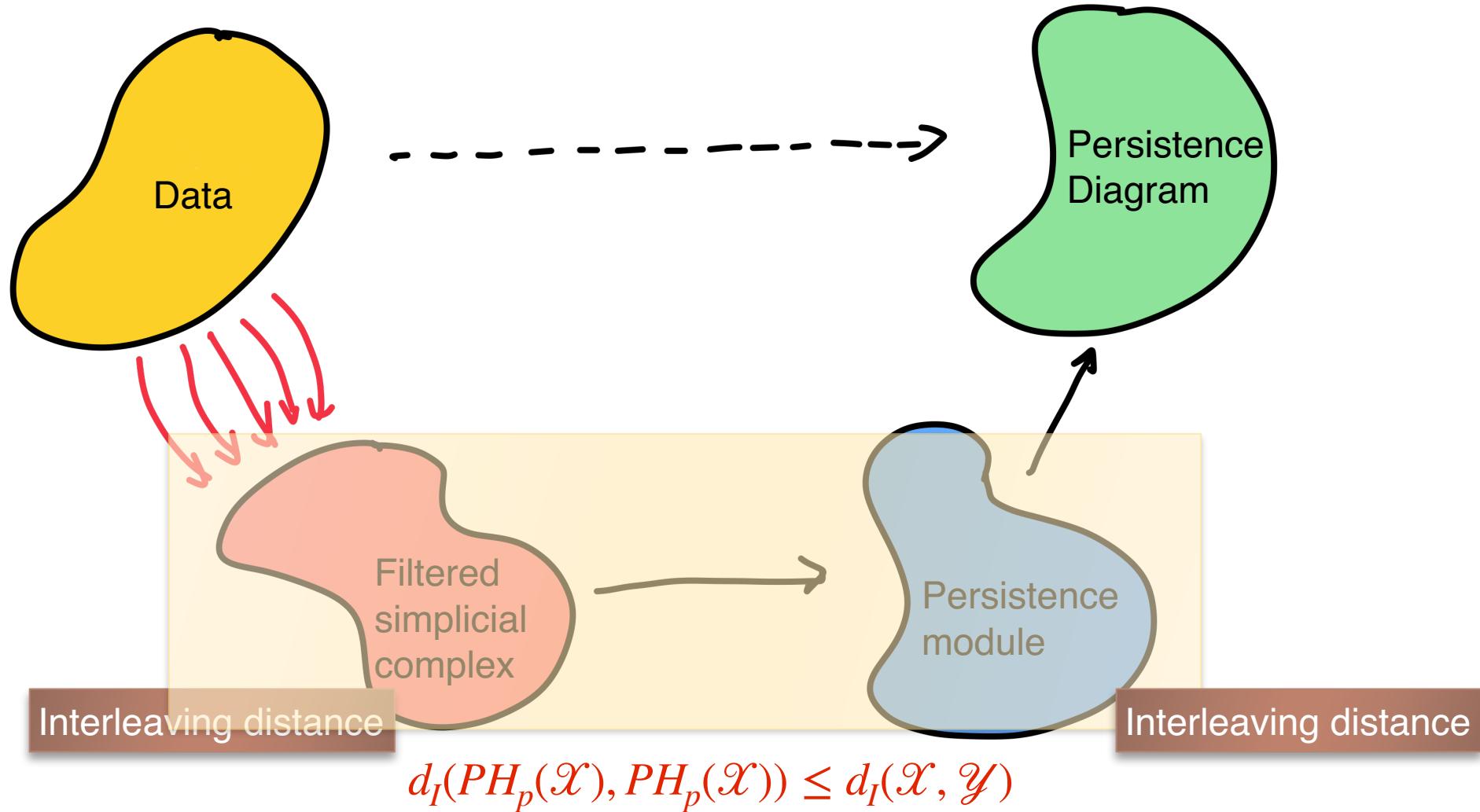
# A generalization to simplicial towers

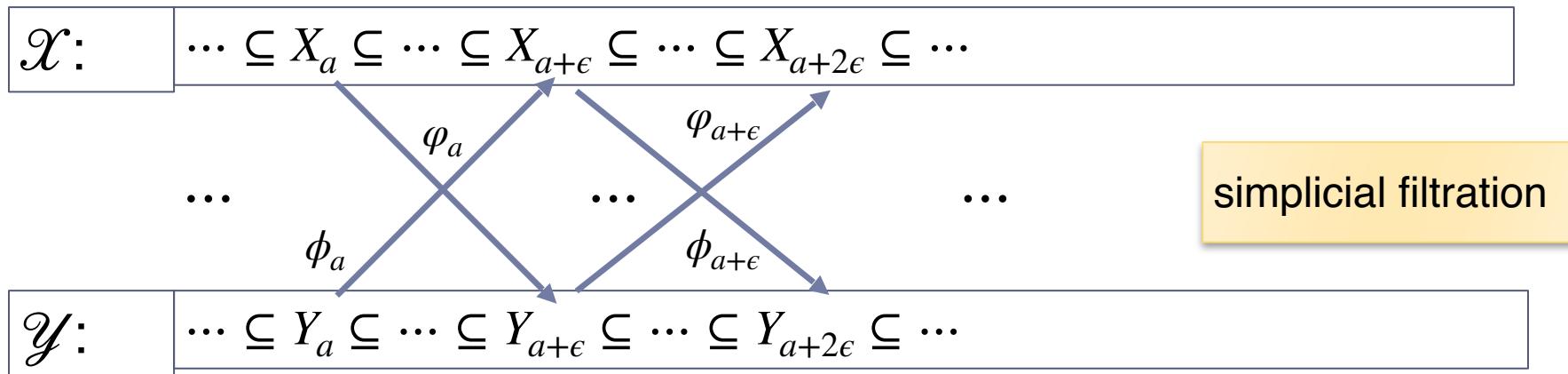
- ▶ A **simplicial tower**  $\mathcal{X} : \dots \rightarrow X_1 \rightarrow X_2 \rightarrow \dots \rightarrow X_r \rightarrow \dots$  is a sequence of simplicial complexes connected by simplicial maps (not necessarily inclusions)
- ▶ Two simplicial towers  $\mathcal{X}$  and  $\mathcal{Y}$  are  **$\epsilon$ -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**



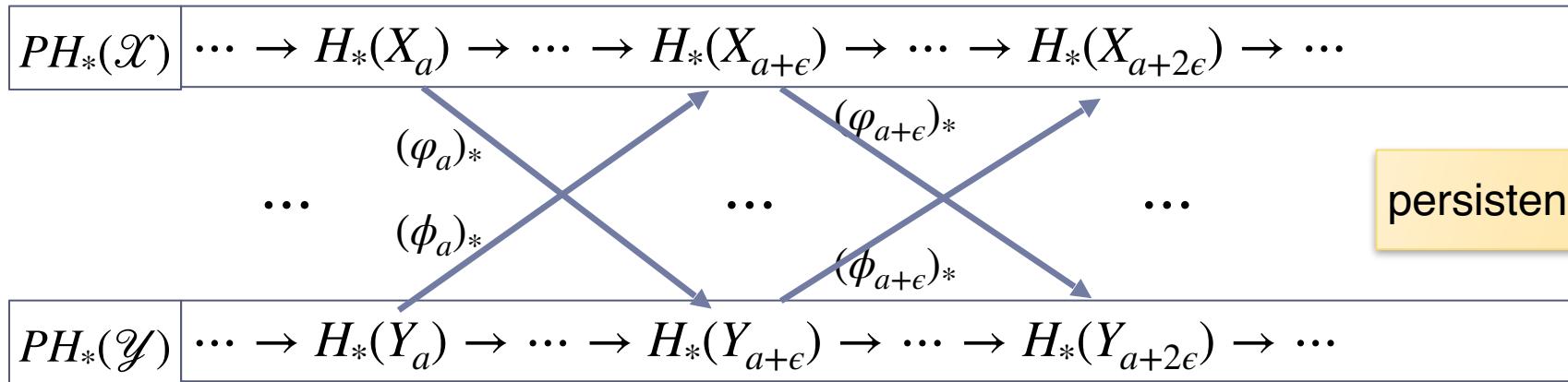
- ▶  $d_I(\mathcal{X}, \mathcal{Y}) = \inf_{\epsilon \geq 0} \{ \mathcal{X} \text{ and } \mathcal{Y} \text{ are } \epsilon\text{-interleaved} \}$

# Interleaving distance vs interleaving distance





$H_*$



# Stability of PH (v.s. simplicial filtration)

- ▶ An  $\epsilon$ -interleaving between simplicial filtrations induces an  $\epsilon$ -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 stricted commutativity

► This is not an isometry

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

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

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

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

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

## Remark

defined using commutativity up to contiguity.

- ▶ This is not an isometry

- ▶ Show example for  $d_I(PH_p(X_\cdot), PH_p(Y_\cdot)) < d_I^{\text{cont.}}(X_\cdot, Y_\cdot)$

Attempt 1 |  $X_\cdot = VR(\ddot{\cdot})$ ,  $Y_\cdot = VR(\cdot)$ . Let  $dgm_p(X_\cdot) = PD(PH_p(X_\cdot))$

$$(1) \quad dgm_0(X_\cdot) = \{[0, \infty), [0, \frac{1}{2})\} \quad dgm_0(Y_\cdot) = \{[0, \infty)\}$$

$$d_I(PH_0(X_\cdot), PH_0(Y_\cdot)) = d_B(dgm_0(X_\cdot), dgm_0(Y_\cdot)) = \frac{\frac{1}{2}-0}{2} = \frac{1}{4}$$

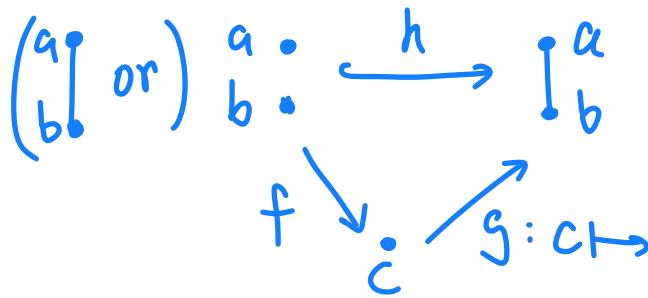
(2) Claim:  $X_\cdot$  &  $Y_\cdot$  are  $\frac{1}{4}$ -interleaved. (see next page)

$$\hookrightarrow d_I(X_\cdot, Y_\cdot) \leq \frac{1}{4} \Rightarrow d_I(X_\cdot, Y_\cdot) = \frac{1}{4}$$

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

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

(2) Claim:  $X_0$  &  $\mathbb{Y}_0$  are  $\frac{1}{4}$ -interleaved.



$$gof: a \mapsto c \mapsto b$$

$$\begin{array}{c} b \mapsto c \mapsto b \\ h: a \mapsto a \\ b \mapsto b \end{array}$$

gof & h are contiguous,

because  $gof(a) \cup h(a) = \{a, b\} \in I$

$gof(b) \cup h(b) = \{b\} \in I$

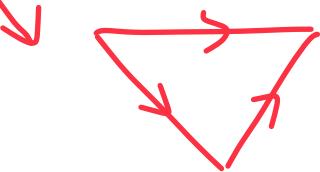
$$\begin{array}{c} : \mapsto : \\ : \xrightarrow{\frac{1}{4}} : \\ 0 \quad \frac{1}{4} \quad \frac{1}{2} \end{array}$$

For any  $r$ , define

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

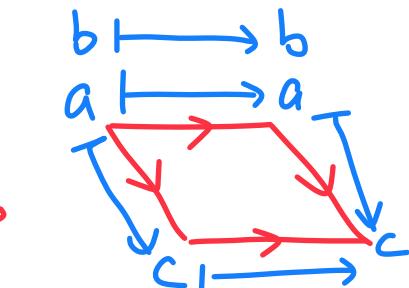
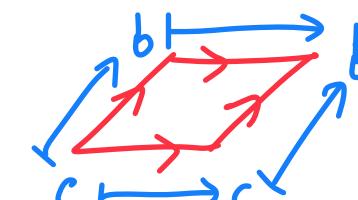
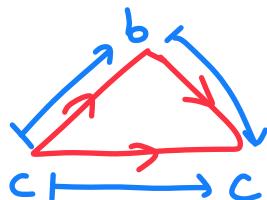
$$\begin{array}{l} a \mapsto c \\ b \mapsto c \end{array}$$

$$c \mapsto b$$



commutes up to contiguity.

For



we have strict commutativity.

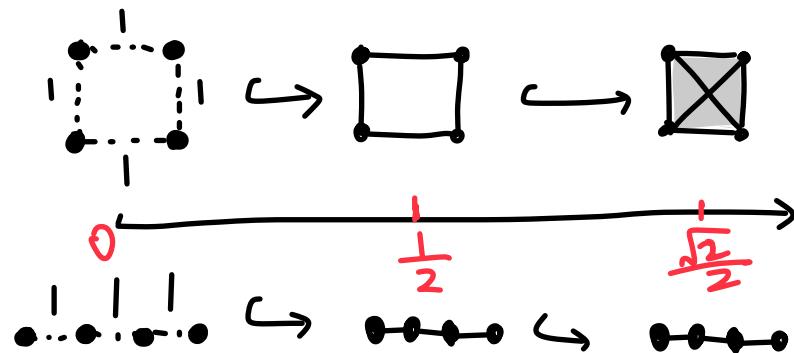
## Remark

defined using commutativity up to contiguity.

► This is not an isometry

► Show example for  $d_I(PH_p(X_\cdot), PH_p(Y_\cdot)) < d_I^{\text{cont.}}(X_\cdot, Y_\cdot)$

Working example] Let  $X = \begin{array}{|c|c|c|} \hline \bullet & \cdots & \bullet \\ \hline \cdots & \cdots & \cdots \\ \hline \bullet & \cdots & \bullet \\ \hline \end{array}$ ,  $Y = \bullet \ldots ! \ldots ! \bullet$ ,  $X_\cdot = VR(X)$ ,  $Y_\cdot = VR(Y)$ .



$$\begin{aligned} \text{dgm}_0(X_\cdot) &= \left\{ [0, \infty), [0, \frac{1}{2}), [0, \frac{1}{2}), [0, \frac{1}{2}) \right\} \\ &= \text{dgm}_0(Y_\cdot) \end{aligned}$$

$$\Rightarrow d_I(PH_0(X_\cdot), PH_0(Y_\cdot)) = 0$$

Claim:  $X_\cdot$  &  $Y_\cdot$  can NOT be  $\varepsilon$ -contiguous for any  $\varepsilon < \frac{\sqrt{2}}{2} - \frac{1}{2}$ .

If claim holds, then  $d_I^{\text{cont.}}(X_\cdot, Y_\cdot) \geq \frac{1}{2}(\sqrt{2}-1) > 0$

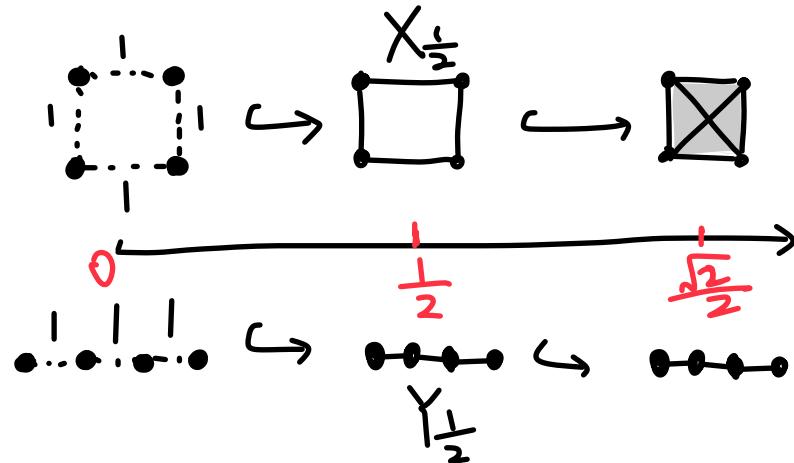
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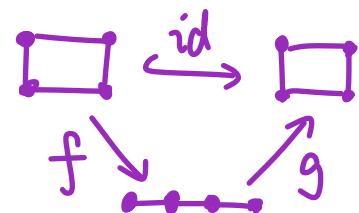
► Show example for  $d_I(PH_p(X_\cdot), PH_p(Y_\cdot)) < d_I^{\text{cont.}}(X_\cdot, Y_\cdot)$

Working example] Let  $X = \begin{array}{|c|c|} \hline \bullet & \bullet \\ \hline \bullet & \bullet \\ \hline \end{array}$ ,  $Y = \bullet ! ! ! \bullet$ ,  $X_\cdot = VR(X)$ ,  $Y_\cdot = VR(Y)$ .



Claim:  $X_\cdot$  &  $Y_\cdot$  can NOT be  $\varepsilon$ -contiguous  
for any  $\varepsilon < \frac{\sqrt{2}}{2} - \frac{1}{2}$ .

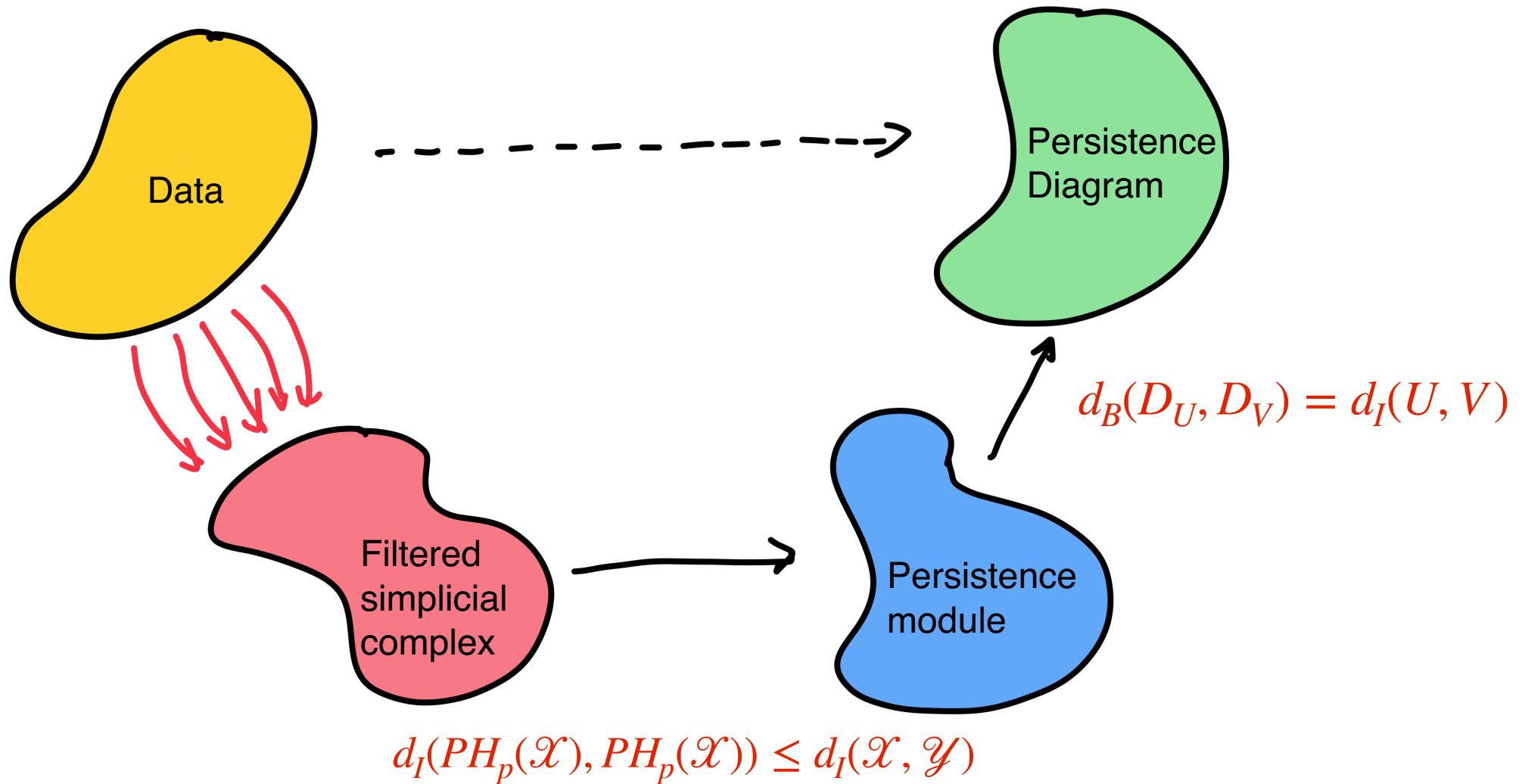
proof of claim] Otherwise, we have



$gof$  &  $id$  contiguous  $\Rightarrow$  they induce same map on  $H_1$

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

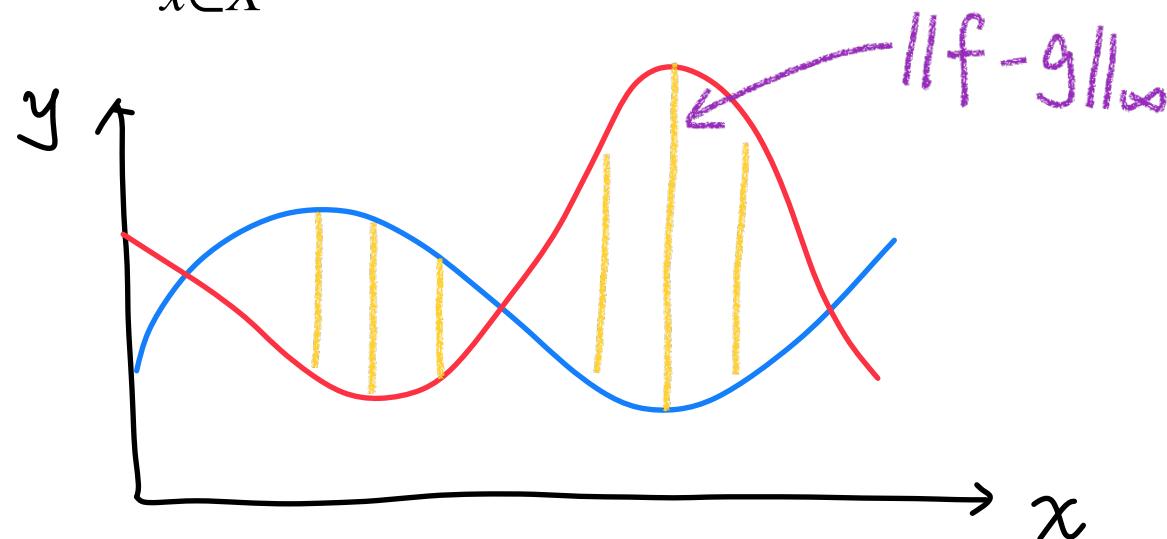
$(gof)_*: H_1(X_{\frac{1}{2}}) \rightarrow H_1(Y_{\frac{1}{2}}) = 0 \rightarrow H_1(X_{\frac{1}{2}})$  can only be  $0 \neq (id)_*$  contradiction.



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  $\ell^\infty$  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

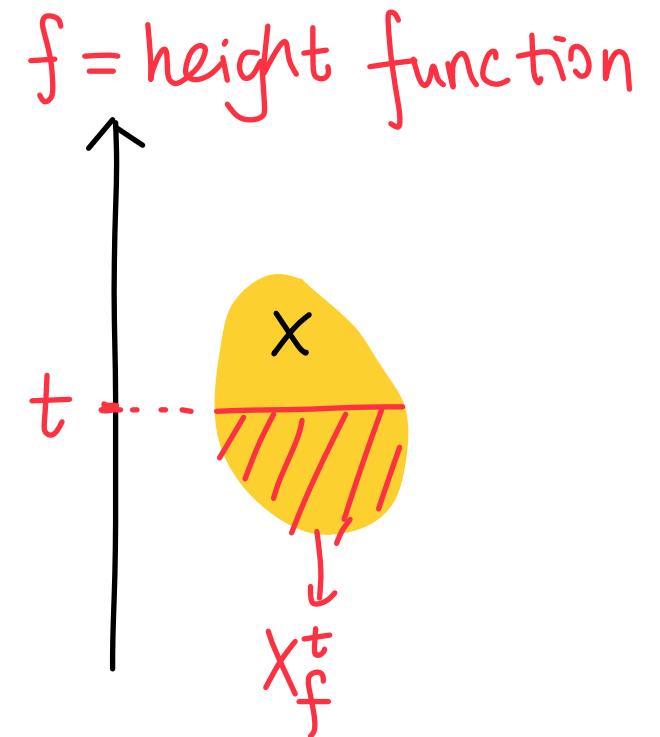
$$X_f^t := f^{-1}(-\infty, t].$$

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

$X_f$  is a well-defined filtration,

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

$$\begin{array}{c} \parallel \\ X_f^t \\ \parallel \\ X_f^s \end{array}$$



- 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  $\epsilon$ -interleaved. Thus,  $d_I(X_f, X_g) \leq \|f - g\|_\infty$

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

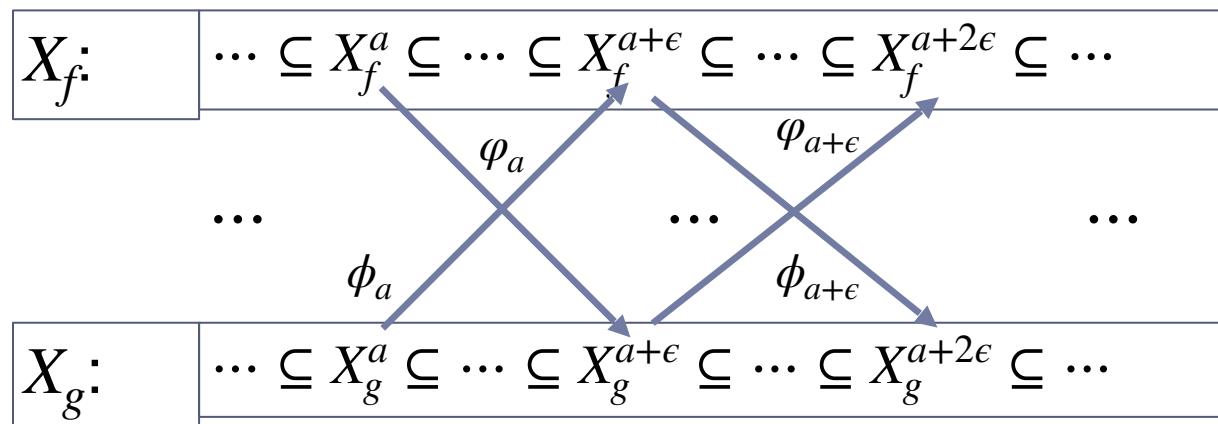
$\forall x \in X_f^a = f^{-1}(-\infty, a]$ , we have  $f(x) \leq a$

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

# Sublevel set filtration

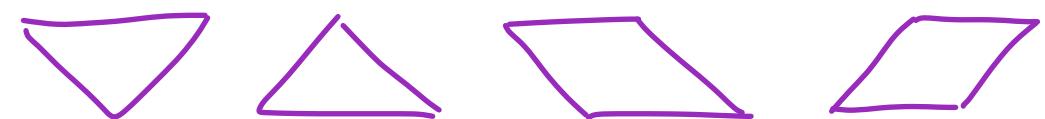
- Given a topological space  $X$  and two functions  $f, g : X \rightarrow \mathbb{R}$
- Proposition 2: Let  $\epsilon = \|f - g\|_\infty$ . Then the two sub level set filtrations  $X_f = \{X_f^t\}_t$  and  $X_g = \{X_g^t\}_t$  are  $\epsilon$ -interleaved. Thus,  $d_I(X_f, X_g) \leq \|f - g\|_\infty$

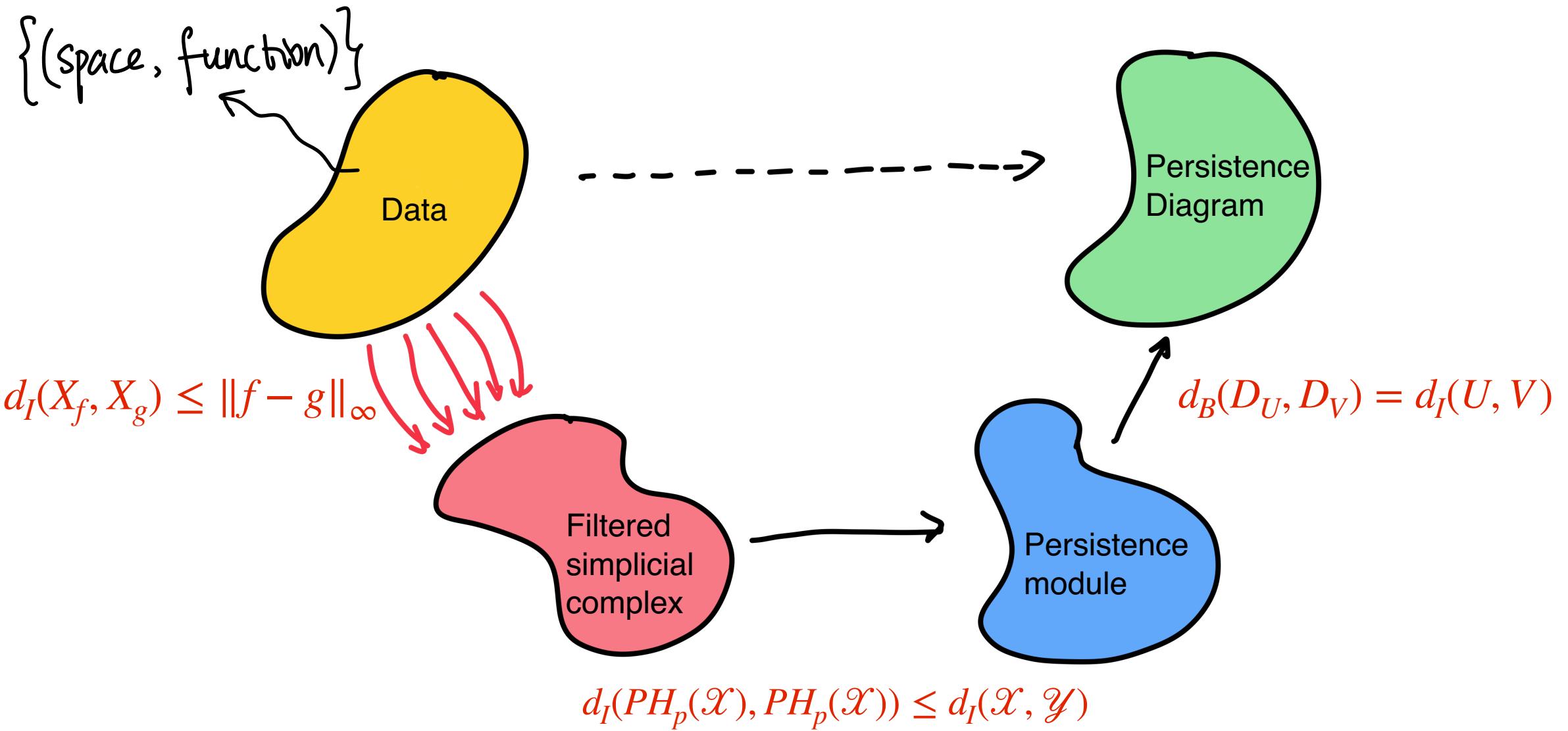
Proof | ~~Claim~~:  $X_f^a \subseteq X_g^{a+\epsilon}$  (similarly,  $X_g^a \subseteq X_f^{a+\epsilon}$ )



Define  $\Phi_a$  &  $\Psi_a$  as inclusions.

All diagrams commute :





# Stability - Function induced persistence

(want  $\text{PH}(X_f)$  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:

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

isometry theorem  
between PD &  
persistence modules

Proposition 2  $\Rightarrow d_I(X_f, X_g) \leq \|f - g\|_\infty$   
Theorem 2  $\Rightarrow d_I(\text{PH}(X_f), \text{PH}(X_g)) \leq d_I(X_f, X_g)$