# **Application of Topological Data Analysis for Biomechanical Dataset**

## Sangman Jung

sangmanjung@khu.ac.kr

Supervisor: Prof. Kyungsoo Kim

November 23, 2020

Department of Mathematics
Graduate School
Kyung Hee University

## **Table of Contents**

#### **Chapter 1. Introduction**

- 1.1 Data analysis methodologies
- 1.2 Research motivation

#### **Chapter 2. Analysis Methods**

- 2.1 Topological data analysis
- 2.2 Conventional analysis methods

#### **Chapter 3. Development of GUI Program**

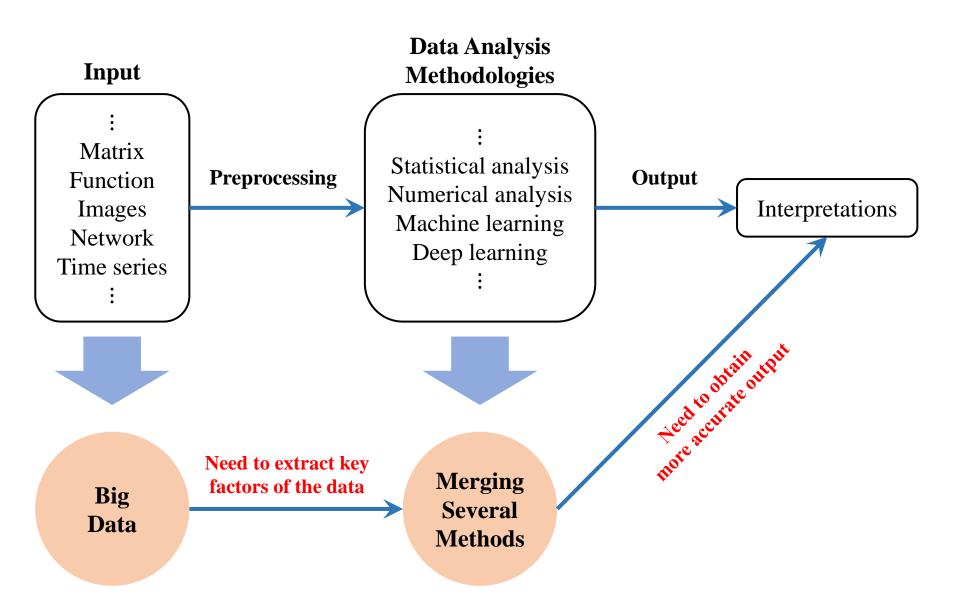
#### Chapter 4. Application

- 4.1 Biomechanical dataset
- 4.2 Results

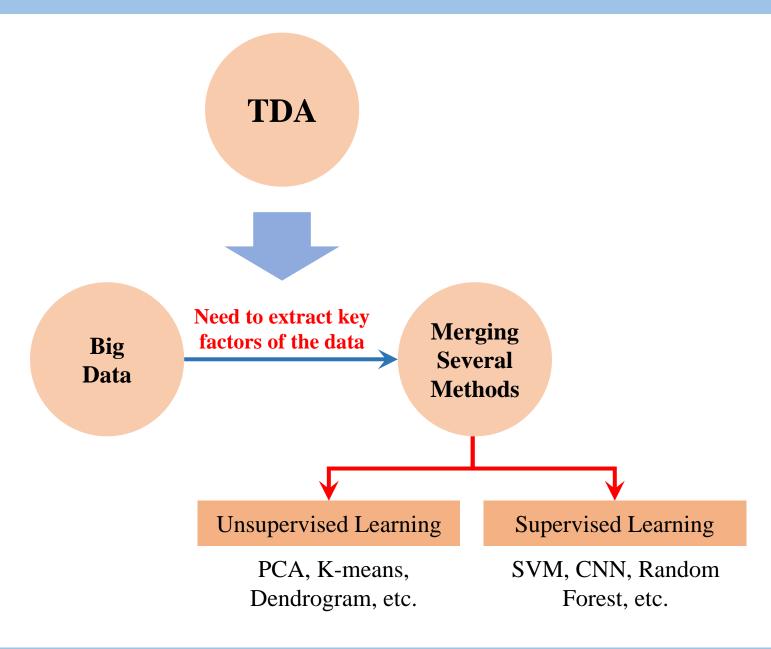
#### **Chapter 5. Conclusion**

# **Chapter 1. Introduction**

# 1.1 Data analysis methodologies



## 1.2 Research motivation



## 1.2 Research motivation

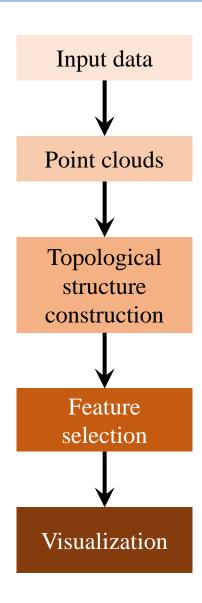
#### • Why we use TDA:

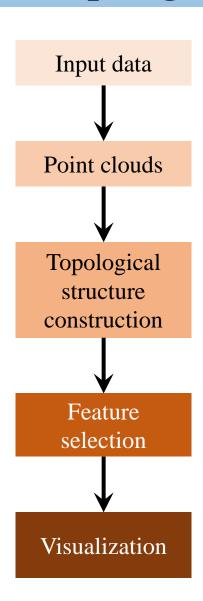
- The recently proposed data analysis method
- Extracts some topological features for the data
- Effective in finding hidden features

#### • Purpose:

- To obtain the hidden features of each subject.
- To quantify similarities or dissimilarities between subjects.

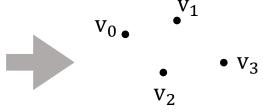
# **Chapter 2. Analysis Methods**



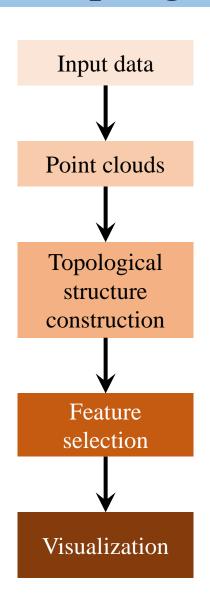


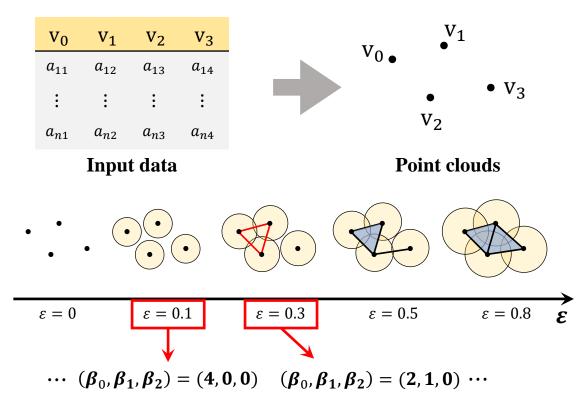
$v_0$	$v_1$	$v_2$	$v_3$
$a_{11}$	$a_{12}$	$a_{13}$	$a_{14}$
:	÷	÷	:
$a_{n1}$	$a_{n2}$	$a_{n3}$	$a_{n4}$

Input data

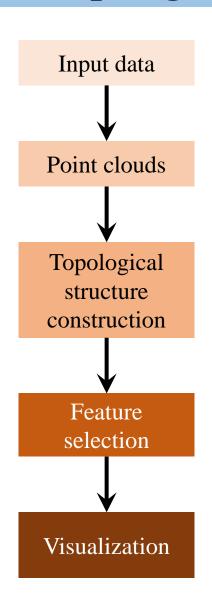


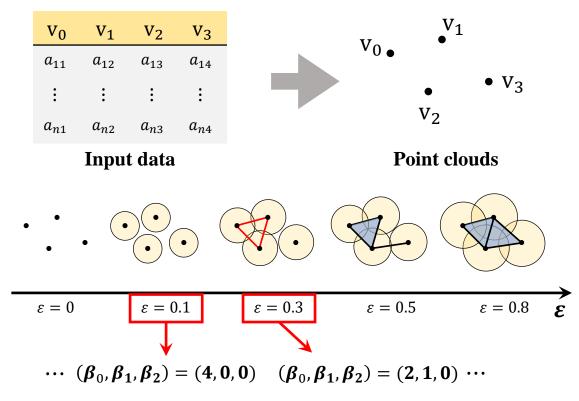
**Point clouds** 



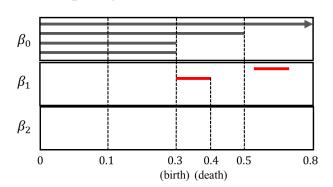


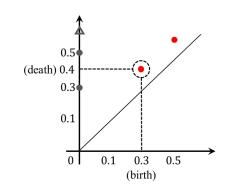
**Topological structure construction & Feature selection** 

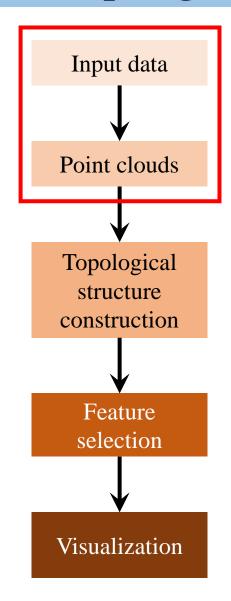




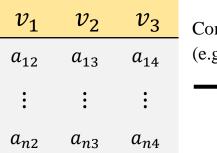
#### **Topological structure construction & Feature selection**







## Point clouds construction:



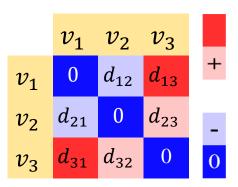
Compute the distance  $d_{ij}$  (e.g. Euclidean distance)

$$d_{ij}=d_{ji}$$

# Distance matrix (Point clouds)

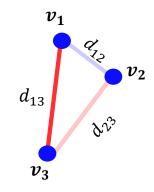
 $v_3$   $d_{31}$   $d_{32}$ 

 $0 \quad d_{12} \quad d_{13}$ 

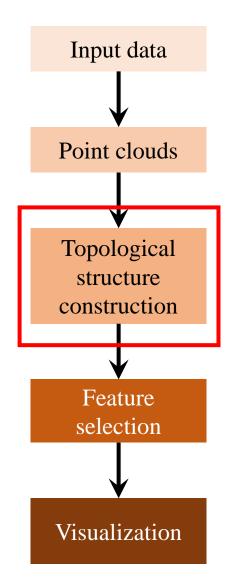


Heatmap representation

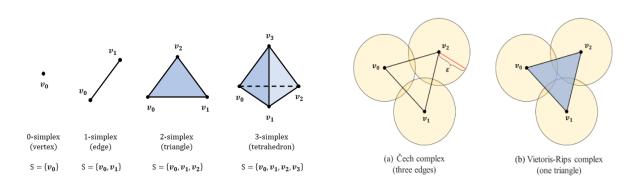
#### Input data



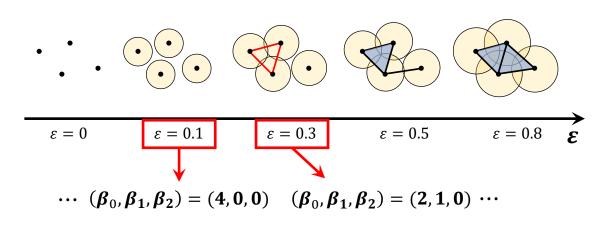
**Graph** representation



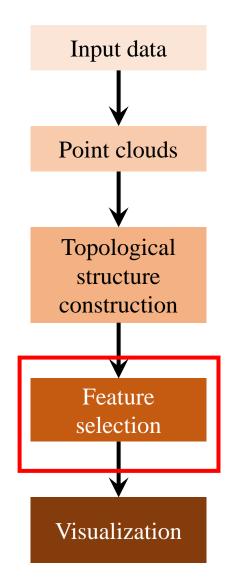
Topological structure construction:



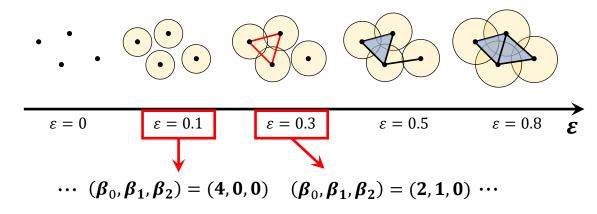
#### **Topological structure construction**



**Feature selection** 



#### **Feature selection:**

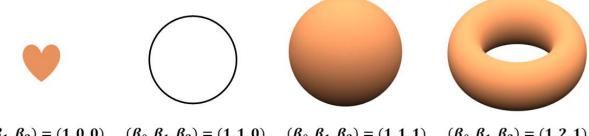


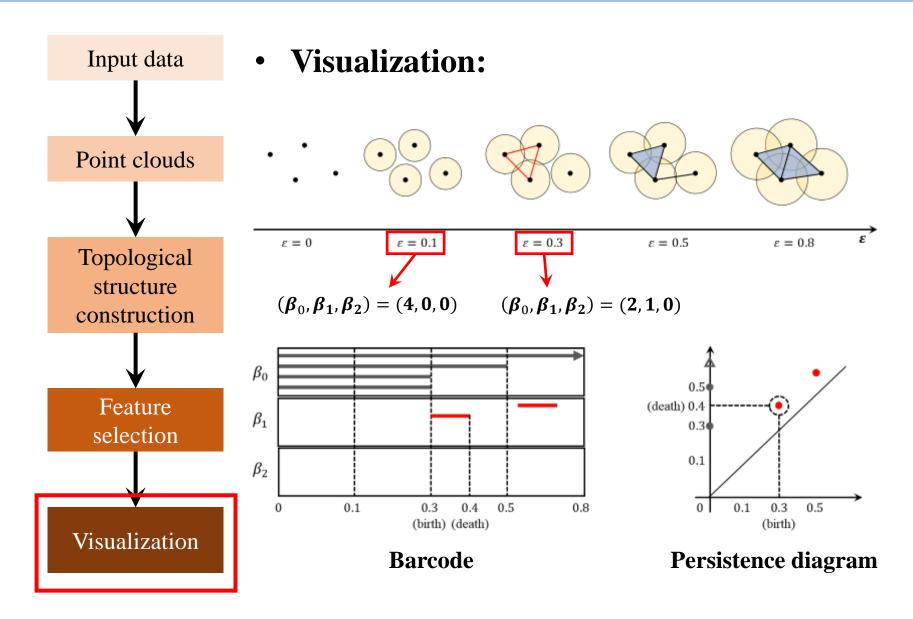
 $oldsymbol{eta_0}$  : the number of **connected components** (connectivity) Betti Number  $\beta_k$ :

 $\beta_1$ : the number of 1-dimensional holes or loops

(intuitively)

 $\beta_2$ : the number of enclosed solid **voids** (2-dimensional voids)



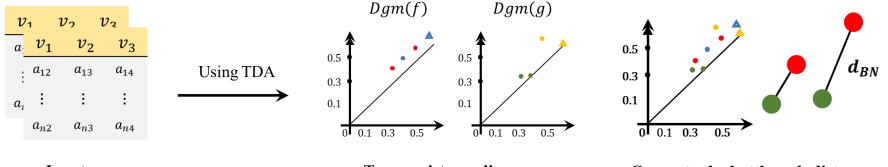


## The case of multiple dataset:

Compute the bottleneck distance between two persistence diagrams:

$$d_{BN}(Dgm(f), Dgm(g)) = \inf_{\gamma} \sup_{1 \le i \le m} ||x_i^f - \gamma(x_i^f)||_{\infty}$$

 $f,g: \mathbb{R} \to \mathbb{R}$ , a bijection  $\gamma: Dgm(f) \to Dgm(g)$  where Dgm(f), Dgm(g) are the persistence diagrams of f,g, respectively. Assume that m=n where |Dgm(f)|=m, |Dgm(g)|=n.



**Inputs** 

Two persistence diagrams

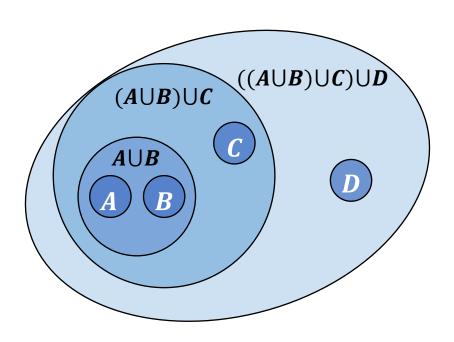
Compute the bottleneck distance

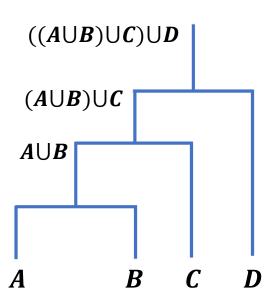
- We used the following methods with TDA:
  - The **single linkage dendrogram** in hierarchical clustering analysis
  - Multidimensional scaling for the dimensionality reduction

- We used the following methods with TDA:
  - Single linkage dendrogram
  - Multidimensional scaling

#### **Dendrogram**:

The diagram that **shows the hierarchical relationship** between objects such as **stem of a tree**.

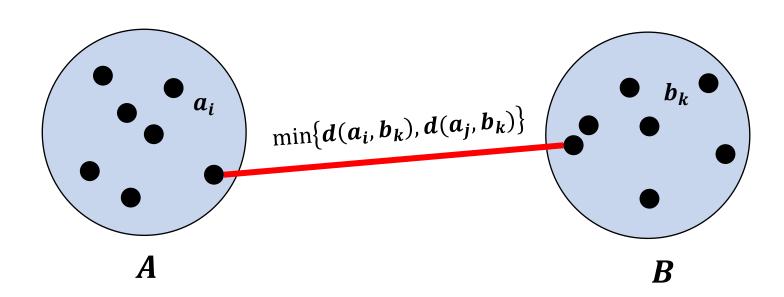




- We used the following methods with TDA:
  - Single linkage dendrogram
  - Multidimensional scaling

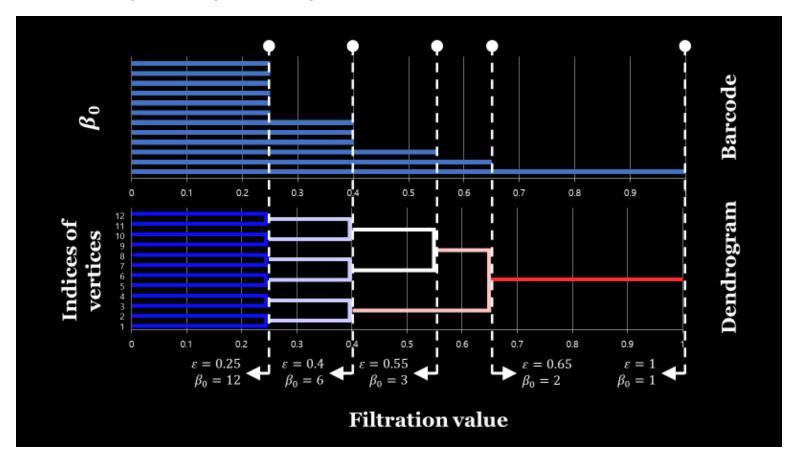
#### **Single linkage method:**

The linkage method that **merges** based on the **minimum** value of each cluster.



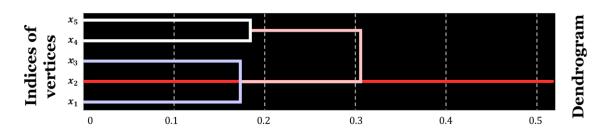
## • Relationship to barcode for $\beta_0$ :

- The  $\beta_0$  barcode for the Vietoris-Rips construction is the same as the construction of the single linkage dendrogram [\*].

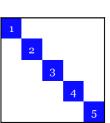


[\*] Lee, H., Kang, H., Chung, M. K., Kim, B. N., & Lee, D. S. (2012). Persistent brain network homology from the perspective of dendrogram. IEEE transactions on medical imaging, 31(12), 2267-2277.

**Practical use of the information of the dendrogram:** 

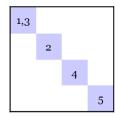


Barcode for  $\beta_0$  with clustering information:



$$\beta_0 = 5 \rightarrow 4$$

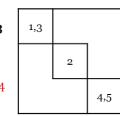
$$\begin{array}{c} update \\ \longrightarrow \\ \varepsilon_1 = 0.1763 \end{array}$$



$$\beta_0 = 4 \rightarrow 3$$

$$update \longrightarrow$$

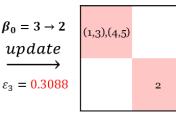
$$\varepsilon_2 = 0.1814$$



$$\beta_0 = 3 \rightarrow 2$$

$$update$$

$$\longrightarrow$$



$$\beta_0 = 2 \rightarrow 1$$

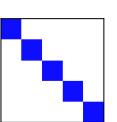
$$update$$

$$\longrightarrow$$

$$\varepsilon_4 = 0.5011$$



Single linkage dendrogram as a matrix form:

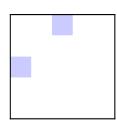


$$d_{S}^{1} \rightarrow d_{S}^{2}$$

$$update$$

$$\longrightarrow$$

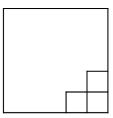
$$\varepsilon_{1} = 0.1763$$



$$d_S^2 \rightarrow d_S^3$$

$$update \longrightarrow$$

$$\varepsilon_2 = 0.1814$$

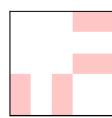


$$d_{S}^{3} \rightarrow d_{S}^{4}$$

$$update$$

$$\longrightarrow$$

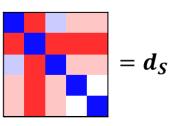
$$\varepsilon_{3} = 0.3088$$



$$(finally)$$

$$update \longrightarrow$$

$$\varepsilon_4 = 0.5011$$

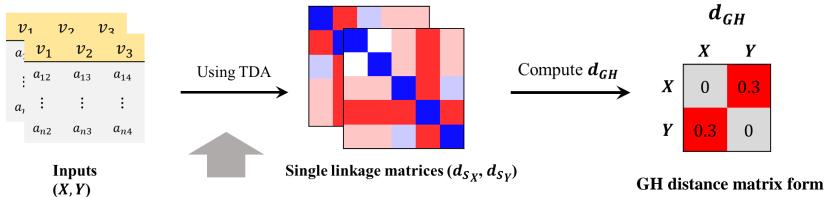


 $\beta_0$ 

• The case of multiple dataset:

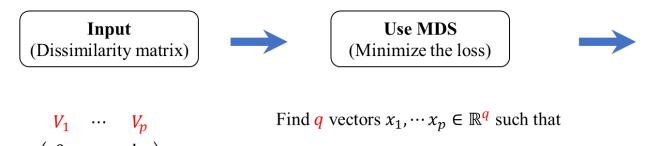
Compute the Gromov-Hausdorff distance (GH distance) between two single linkage matrices  $d_{S_X}$  and  $d_{S_Y}$ :

$$\boldsymbol{d_{GH}}(X,Y) = \frac{1}{2} \max_{\forall i,j} |\boldsymbol{d_{S_X}}((x_i,x_j) - \boldsymbol{d_{S_Y}}(y_i,y_j)|)$$



Compute the single linkage dendrogram correspond to the barcode for  $\beta_0$ 

## • Multidimensional Scaling (MDS) :



$$D = \begin{pmatrix} V_1 & \cdots & V_p \\ 0 & \cdots & d_{1p} \\ \vdots & \ddots & \vdots \\ d_{p1} & \cdots & 0 \end{pmatrix} \in \mathbb{R}^{p \times p}$$

$$d_{ij} = d_{ji}$$
,  $i, j = 1, \dots p$ ,  
 $V_1 \quad \dots \quad V_p$  are variables.

Find q vectors  $x_1, \dots x_p \in \mathbb{R}^q$  such that  $\|x_i - x_j\| \approx d_{ij}, \ i, j = 1, \dots p.$ 

**Criterions** 

# strain (classical) metricstress (metric) stress (non-metric)

 $V_1 \qquad x_{11} \qquad x_{21}$   $\vdots \qquad \vdots$   $V_n \qquad x_{1p} \qquad x_{2p}$ 

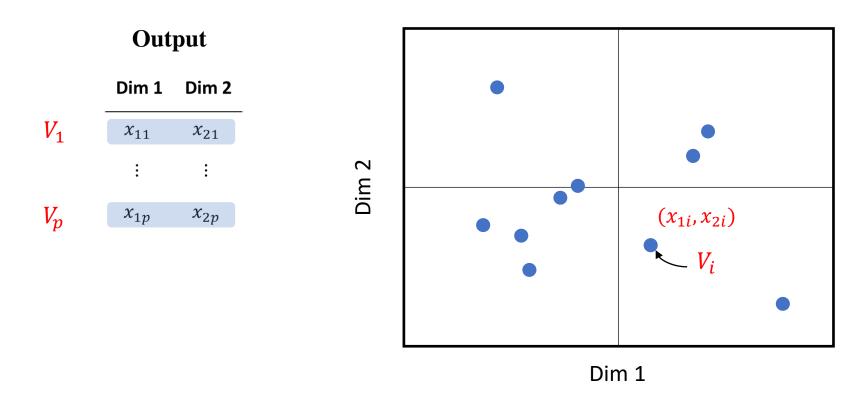
**Output** 

(MDS coordinates)

Obtain the *q*-dimensional coordinates.

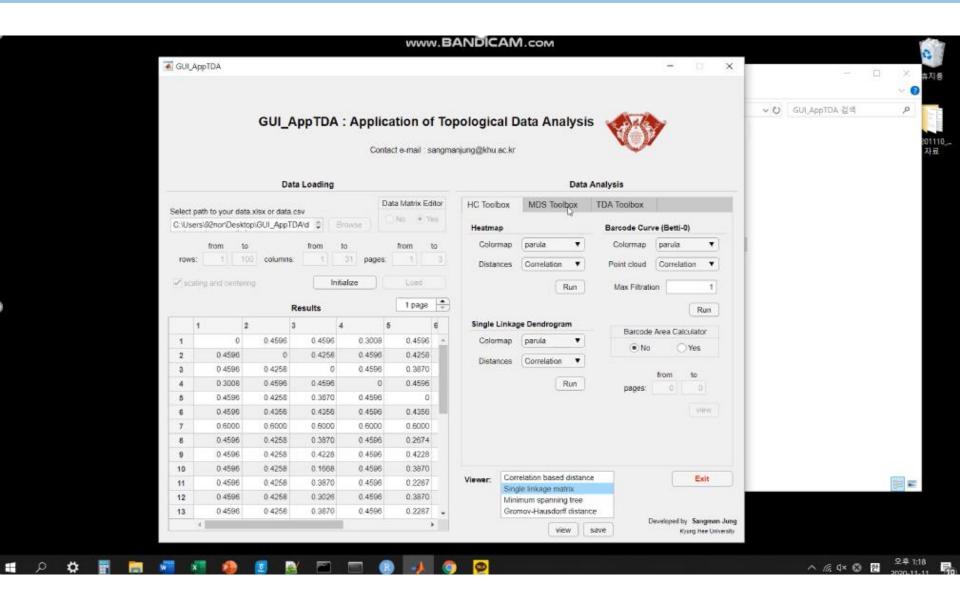
In this example, q = 2.

• Multidimensional Scaling (MDS) :



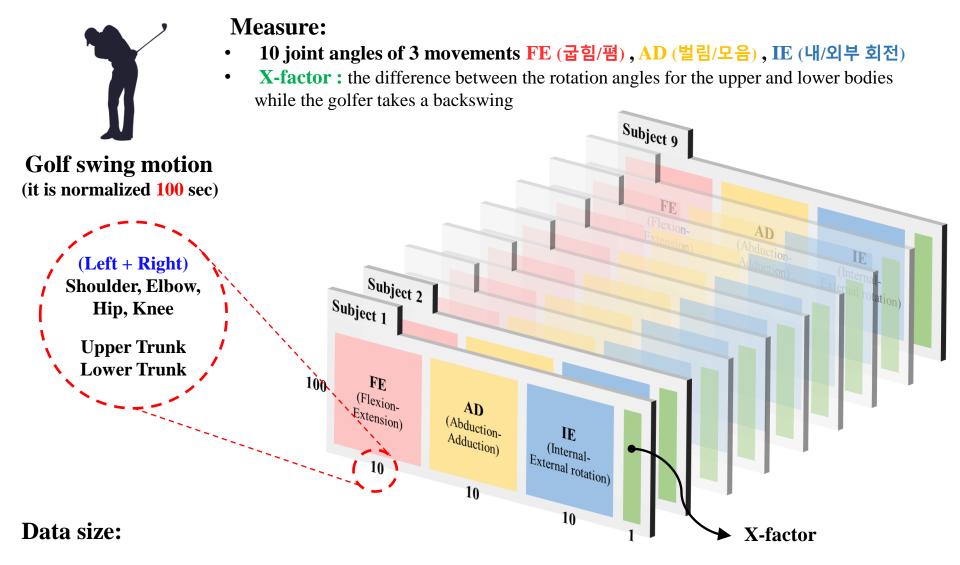
# Chapter 3. Development of GUI program

# The video for the execution of GUI\_AppTDA



# **Chapter 4. Application**

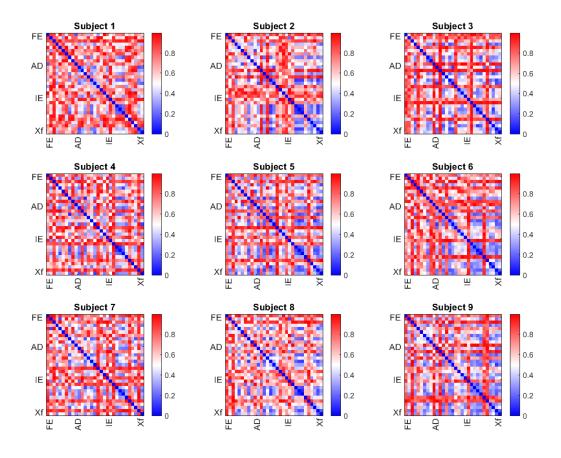
## 4.1 Biomechanical Dataset



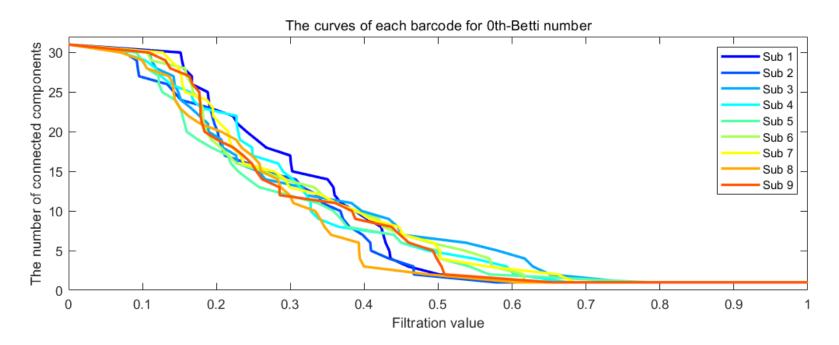
seconds  $\times$  (anlges + X-factor)  $\times$  subjects =  $100 \times (30 + 1) \times 9$ 

#### • We use the correlation-based distance as a metric:

-  $d_C(x,y) = (1 - |\rho_{xy}|)^{1/2}$  where  $\rho_{xy}$  is the Pearson correlation coefficient between  $x \in X$  and  $y \in Y$ .

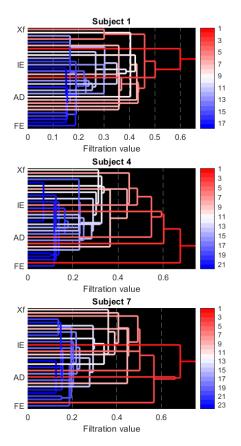


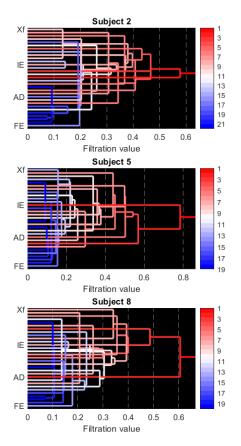
- Barcode for  $\beta_0$  as a curve representation:
  - Subject 3 is the least connected and subject 8 is the fastest.
  - Only 1 through 10 connected components (in 31 connected components) are dominant at the difference between subjects.

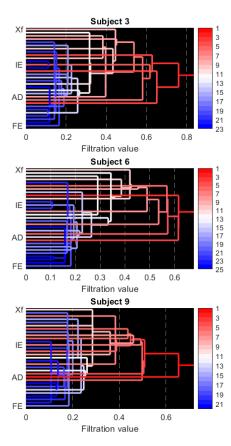


## Single linkage dendrogram (SLD):

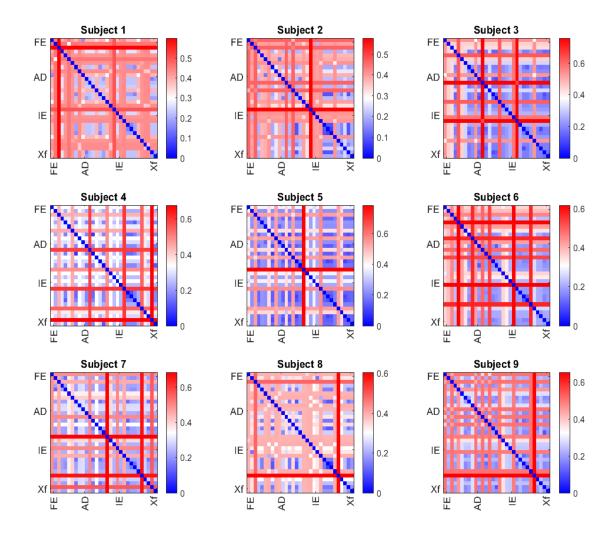
The **right body parts** (8,9,10,18,25,26,29,30) **cause the difference** between subjects.



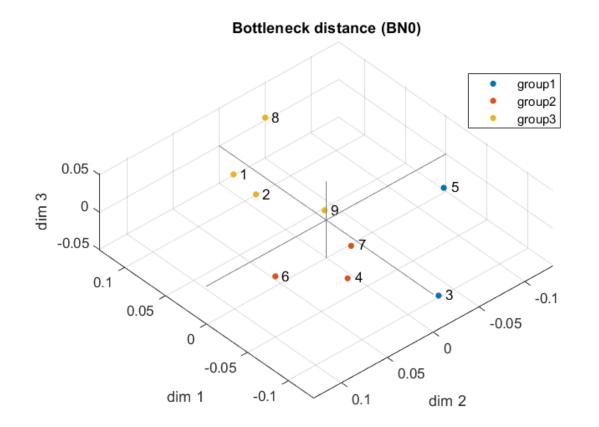




## • Single linkage matrix:

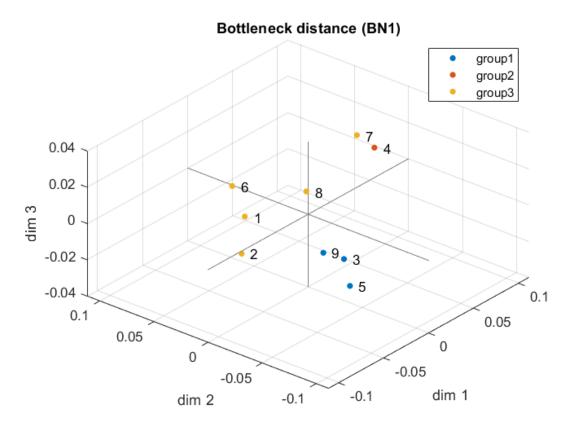


- (MDS) Bottleneck distance for  $\beta_0$  (goodness of fit = 0.072):
- Subject 4 and 7 are grouped and subject 1 and 2 are grouped



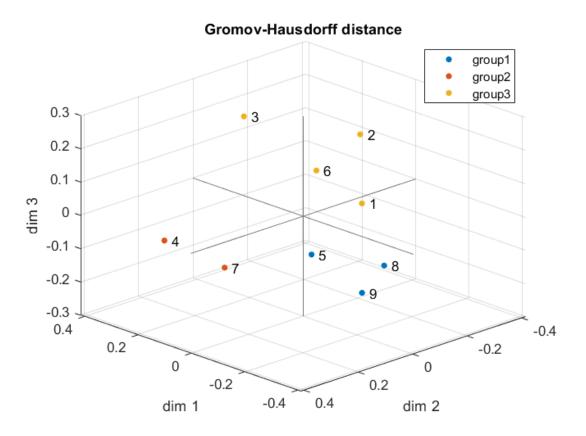
Clustering method: K-means clustering (k = 3)

- (MDS) Bottleneck distance for  $\beta_1$  (goodness of fit = 0.0757):
- Subject 1 and 2 are grouped, and subject 4 and 7 are similar positions for each other.



Clustering method: K-means clustering (k = 3)

- (MDS) Gromov-Hausdorff distance (goodness of fit = 0.0963):
- Subject 4 and 7 are grouped and subject 1 and 2 are grouped



Clustering method: K-means clustering (k = 3)

# **Chapter 5. Conclusion**

## Chapter 5. Conclusion

#### **✓** Contribution

- We applied TDA which is the new framework of data analysis based on the computational topology to the actual dataset. (with the conventional analysis methods)
- We developed the GUI program for TDA in the MATLAB environment. This program focused on the convenience to use and the accessibility

#### ✓ Future work

- In this paper, we used only  $\beta_0$  and  $\beta_1$  as the topological invariant. (need to consider  $\beta_2$  or other topological invariant.)
- We need to consider the other point cloud construction methods such as witness complex, alpha complex.
- The statistical analysis for the MDS result of each joint angle in the point clouds is also needed.

- [1] Sagiroglu, S., & Sinanc, D. (2013, May). Big data: A review. In 2013 international conference on collaboration technologies and systems (CTS) (pp. 42-47). IEEE.
  - [2] Alpaydin, E. (2020). Introduction to machine learning. Massachusetts, USA: MIT press.
  - [3] Bengio, Y., Goodfellow, I., & Courville, A. (2017). Deep learning (Vol. 1). Massachusetts, USA: MIT press.
  - [4] Han, J., Pei, J., & Kamber, M. (2011). Data mining: concepts and techniques. Elsevier.
  - [5] Carlsson, G. (2009). Topology and data. Bulletin of the American Mathematical Society, 46(2), 255-308.
- [6] Mémoli, F. (2011, August). Metric structures on datasets: stability and classification of algorithms. In *International Conference on Computer Analysis of Images and Patterns* (pp. 1-33). Springer, Berlin, Heidelberg.
- [7] Zerzucha, P., & Walczak, B. (2012). Concept of (dis) similarity in data analysis. *TrAC Trends in Analytical Chemistry*, 38, 116-128.
  - [8] Ghrist, R. (2008). Barcodes: the persistent topology of data. Bulletin of the American Mathematical Society, 45(1), 61-75.
  - [9] Edelsbrunner, H., & Harer, J. (2008). Persistent homology-a survey. Contemporary mathematics, 453, 257-282.
- [10] Cohen-Steiner, D., Edelsbrunner, H., & Harer, J. (2007). Stability of persistence diagrams. *Discrete & computational geometry*, 37(1), 103-120.
  - [11] Adams, H., & Tausz, A. (2015). Javaplex tutorial. Retrieved from <a href="http://goo.gl/5uaRoQ">http://goo.gl/5uaRoQ</a>
- [12] Maria, C., Boissonnat, J. D., Glisse, M., & Yvinec, M. (2014, August). The Gudhi library: Simplicial complexes and persistent homology. In *International Congress on Mathematical Software* (pp. 167-174). Springer, Berlin, Heidelberg.
- [13] Chazal, F., & Michel, B. (2017). An introduction to Topological Data Analysis: fundamental and practical aspects for data scientists. *arXiv* preprint arXiv:1710.04019.
  - [14] Fasy, B. T., Kim, J., Lecci, F., & Maria, C. (2014). Introduction to the R package TDA. arXiv preprint arXiv:1411.1830.

- [15] Otter, N., Porter, M. A., Tillmann, U., Grindrod, P., & Harrington, H. A. (2017). A roadmap for the computation of persistent homology. *EPJ Data Science*, 6(1), 17.
- [16] Ferri, M. (2017). Persistent topology for natural data analysis—A survey. In *Towards Integrative Machine Learning and Knowledge Extraction* (pp. 117-133). Springer, Cham.
- [17] Pun, C. S., Xia, K., & Lee, S. X. (2018). Persistent-Homology-based Machine Learning and its Applications--A Survey. *arXiv preprint arXiv:1811.00252*.
- [18] Lee, H., Chung, M. K., Kang, H., Kim, B. N., & Lee, D. S. (2011, March). Discriminative persistent homology of brain networks. In 2011 IEEE international symposium on biomedical imaging: from nano to macro (pp. 841-844). IEEE.
- [19] Lee, H., Kang, H., Chung, M. K., Kim, B. N., & Lee, D. S. (2012). Persistent brain network homology from the perspective of dendrogram. *IEEE transactions on medical imaging*, 31(12), 2267-2277.
- [20] Carlsson, G., & Mémoli, F. (2010). Characterization, stability and convergence of hierarchical clustering methods. *The Journal of Machine Learning Research*, 11, 1425-1470.
- [21] Mémoli, F. (2008, June). Gromov-Hausdorff distances in Euclidean spaces. In 2008 IEEE Computer Society Conference on Computer Vision and Pattern Recognition Workshops (pp. 1-8). IEEE.
  - [22] Borg, I., Groenen, P. J., & Mair, P. (2012). Applied multidimensional scaling. Springer Science & Business Media.
- [23] Cho, K. D., Lee, E. J., Seo, T. H., Kim, K. R., & Koo, J. Y. (2012). General Research; Visualization of Bottleneck Distances for Persistence Diagram. 응용통계연구, 25(6), 1009-1018.
- [24] Gamble, J., & Heo, G. (2010). Exploring uses of persistent homology for statistical analysis of landmark-based shape data. *Journal of Multivariate Analysis*, 101(9), 2184-2199.

- [25] Delory, B. M., Li, M., Topp, C. N., & Lobet, G. (2018). archiDART v3. 0: A new data analysis pipeline allowing the topological analysis of plant root systems. *F1000Research*, 7.
- [26] Costa, J. P., & Škraba, P. (2015). A topological data analysis approach to the epidemiology of influenza. In *SIKDD15* Conference Proceedings.
- [27] Hajij, M., Jonoska, N., Kukushkin, D., & Saito, M. (2018). Graph based analysis for gene segment organization in a scrambled genome. *arXiv preprint arXiv:1801.05922*.
  - [28] Zomorodian, A. (2005). Topology for computing (Vol. 16). Cambridge university press.
  - [29] Zomorodian, A. (2010). Fast construction of the Vietoris-Rips complex. *Computers & Graphics*, 34(3), 263-271.
  - [30] Edelsbrunner, H., & Harer, J. (2010). Computational topology: an introduction. American Mathematical Soc.
- [31] De Silva, V., & Ghrist, R. (2007). Coverage in sensor networks via persistent homology. *Algebraic & Geometric Topology*, 7(1), 339-358.
  - [32] Hatcher, A. (2002). Algebraic topology. Cambridge university press.
- [33] Aktas, M. E., Akbas, E., & El Fatmaoui, A. (2019). Persistence homology of networks: methods and applications. *Applied Network Science*, 4(1), 61.
- [34] Moon, C., Giansiracusa, N., & Lazar, N. A. (2018). Persistence terrace for topological inference of point cloud data. *Journal of Computational and Graphical Statistics*, 27(3), 576-586.
- [35] Zomorodian, A., & Carlsson, G. (2005). Computing persistent homology. *Discrete & Computational Geometry*, 33(2), 249-274.
- [36] Chung, M. K., Lee, H., DiChristofano, A., Ombao, H., & Solo, V. (2019). Exact topological inference of the resting-state brain networks in twins. *Network Neuroscience*, *3*(3), 674-694.

- [37] Lee, H., Chung, M. K., Kang, H., Kim, B. N., & Lee, D. S. (2011, September). Computing the shape of brain networks using graph filtration and Gromov-Hausdorff metric. In *International Conference on Medical Image Computing and Computer-Assisted Intervention* (pp. 302-309). Springer, Berlin, Heidelberg.
  - [38] Wickelmaier, F. (2003). An introduction to MDS. Sound Quality Research Unit, Aalborg University, Denmark, 46(5), 1-26.
  - [39] Sammon, J. W. (1969). A nonlinear mapping for data structure analysis. *IEEE Transactions on computers*, 100(5), 401-409.
- [40] Chen, J., Ng, Y. K., Lin, L., Jiang, Y., & Li, S. (2019). On triangular Inequalities of correlation-based distances for gene expression profiles. *bioRxiv*, 582106.