

VRDI TDA Breakout Session: Applications of Topological Data Analysis

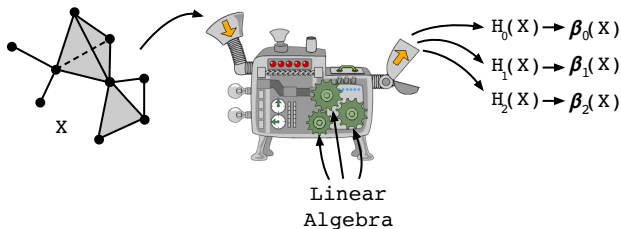
Moon Duchin, Tom Needham, Thomas Weighill

Voting Rights Data Institute
June 26, 2019

Quick Review of TDA

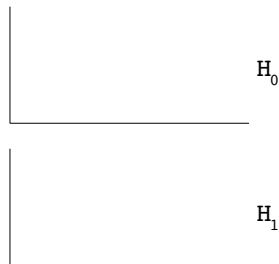
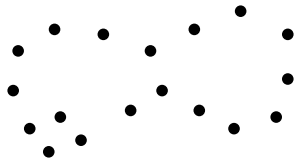
Topology studies geometrical objects (called **spaces**) up to a loose notion of equivalence.

Algebraic topology distinguishes spaces by computing **invariants**; e.g., **Betti numbers** $\beta_k(X)$ count k -dimensional holes in a space X .

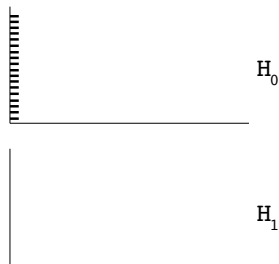
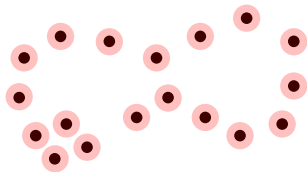


Topological Data Analysis explores the shape of a dataset (e.g. a point cloud in \mathbb{R}^d) by computing invariants across a family of spaces generated from the dataset.

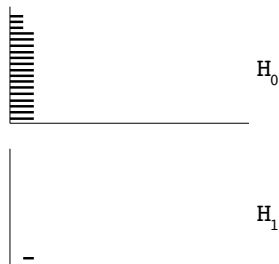
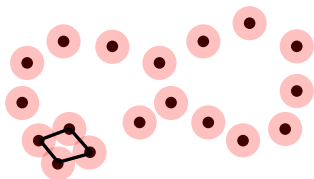
Persistent Homology - An Example



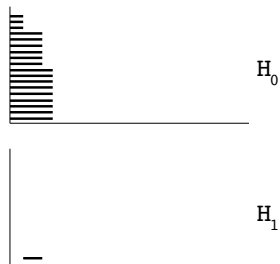
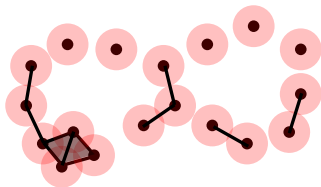
Persistent Homology - An Example



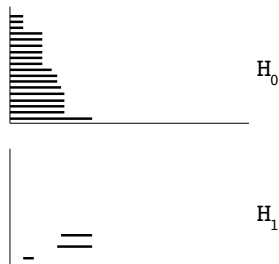
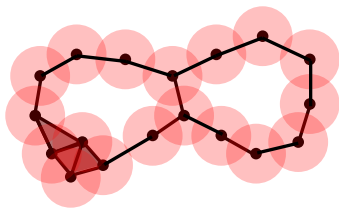
Persistent Homology - An Example



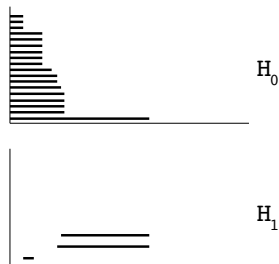
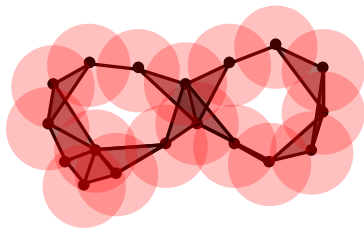
Persistent Homology - An Example



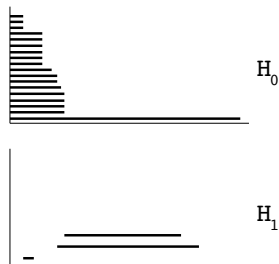
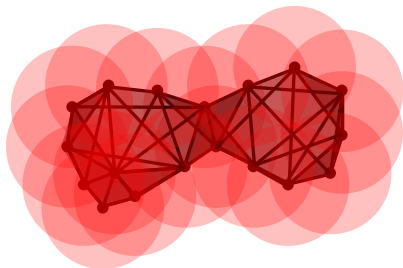
Persistent Homology - An Example



Persistent Homology - An Example

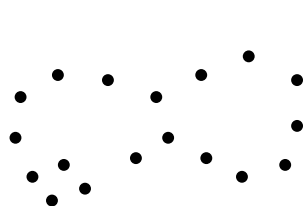


Persistent Homology - An Example

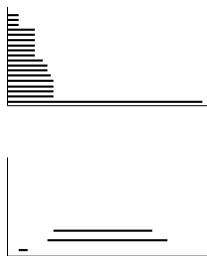


Terminology

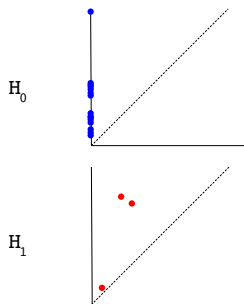
We can record the "birth time" and "death time" of each topological feature to get a **barcode** or a **persistence diagram**.



Dataset X



Barcodes for X



Persistence Diagrams for X

Distance Between Diagrams

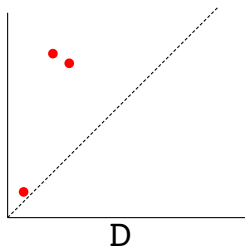
Important piece of the story: **comparing** persistence diagrams.

Each diagram D is a set¹ of points

$$D = \{(b_i, d_i)\}_{i=1}^N$$

with each $b_i < d_i$. Each point in D represents a **topological feature** of a dataset.

Let \mathcal{D} denote the **set of all diagrams**.



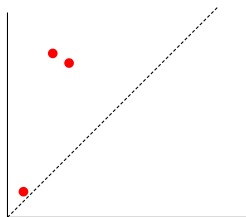
¹ Actually it's a **multiset**, but let's ignore that...

Metric on Diagrams

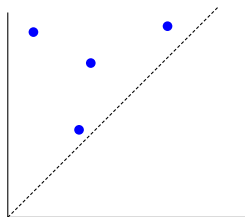
We wish to define a **metric** on \mathcal{D} .

This is a function $d : \mathcal{D} \times \mathcal{D} \rightarrow \mathbb{R}_{\geq 0}$ satisfying:

- ▶ (Positivity) $d(D, D') = 0 \Leftrightarrow D = D'$
- ▶ (Symmetry) $d(D, D') = d(D', D)$
- ▶ (Triangle Inequality) $d(D, D'') \leq d(D, D') + d(D', D'')$.



D



D'

How "close"?

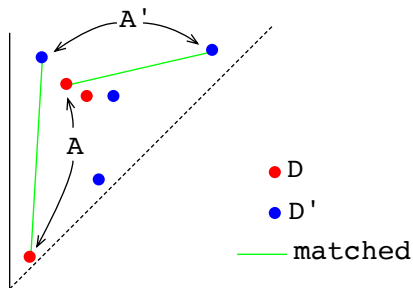
Idea: Match Features

Given diagrams D , D' , we want to **match** points as best as possible.

Problem: diagrams might have a different number of points! So we can't expect a perfect matching.

Let $\phi : A \rightarrow A'$ be a bijection, where $A \subset D$ and $A' \subset D'$.

This is called a **partial matching**.



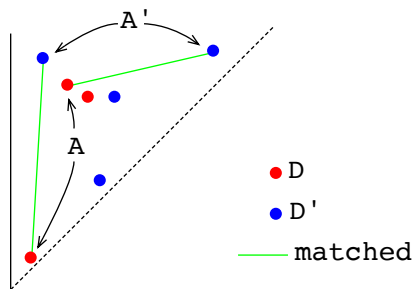
Idea: Match Features

Pick a **matching cost** c_m (TBD).

For each $p = (b, d) \in A$, we evaluate $c_m(p, \phi(p))$.

Pick a cost for **unmatched points** c_u (TBD).

For each $p \in D \setminus A$ and each $p' \in D' \setminus A'$, we evaluate $c_u(p)$ and $c_u(p')$.



Idea: Match Features

For a partial matching ϕ , we evaluate the **total cost**:

$$\text{TC}(\phi) = \max \left\{ \max_{p \in A} c_m(p, \phi(p)), \max_{p \notin A} c_u(p), \max_{p' \notin A'} c_u(p') \right\}.$$

Define a metric as min over all partial matchings

$$d(D, D') = \min_{\phi} \text{TC}(\phi).$$

For theoretical reasons, choose costs for $p = (b, d)$ and $p' = (b', d')$ as

$$c_m(p, p') = \max\{|b' - b|, |d' - d|\}, \quad c_u(p) = \frac{d - b}{2}.$$

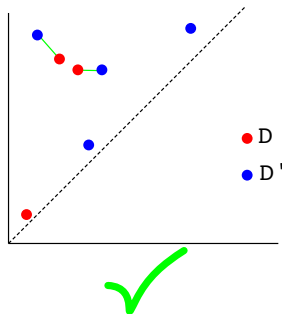
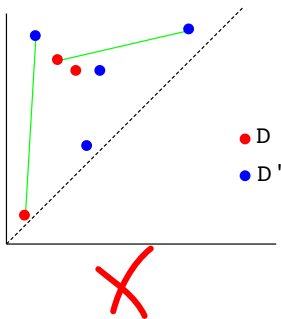
Bottleneck Distance

The **bottleneck distance** between persistence diagrams D and D' is

$$d_b(D, D') = \min_{\phi} \max \left\{ \max_{p \in A} c_m(p, \phi(p)), \max_{p \notin A} c_u(p), \max_{p' \notin A'} c_u(p') \right\}$$

with min over partial matchings and

$$c_m(p, p') = \max\{|b' - b|, |d' - d|\}, \quad c_u(p) = \frac{d - b}{2}.$$



Applications

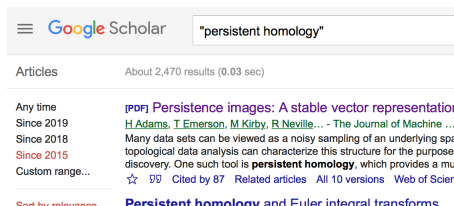
Question

So what is this actually good for?

Let's look at some interesting examples of TDA "in action".

Disclaimer

This is very far from an exhaustive list!



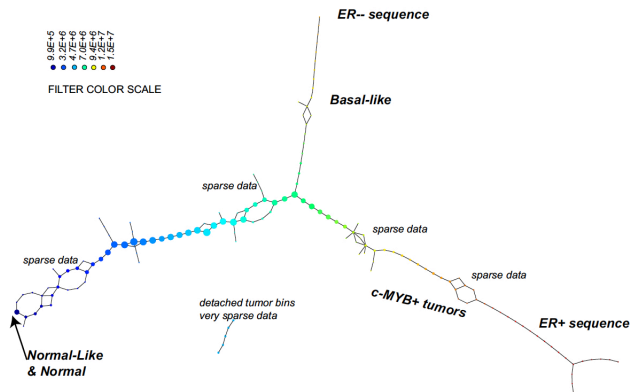
The screenshot shows a Google Scholar search interface. The search bar contains the text "persistent homology". Below the search bar, it indicates "Articles" and "About 2,470 results (0.03 sec)". On the left side, there are filters for "Any time", "Since 2019", "Since 2018", "Since 2015" (highlighted in red), and "Custom range...". The main results area displays a list of articles. The first article is titled "[PDF] Persistence images: A stable vector representation" by H Adams, T Emerson, M Kirby, and R Neville, published in The Journal of Machine ... The abstract mentions that many data sets can be viewed as a noisy sampling of an underlying space and that topological data analysis can characterize this structure for the purpose of discovery. It also mentions a tool called "persistent homology". Below the article title, there are icons for a star, a document, and a citation count of 87, along with links for "Related articles", "All 10 versions", and "Web of Science". At the bottom, there is a link to "Persistent homology and Euler integral transforms".

The applications are skewed toward my own interests and things which I think might be relevant to the districting problem.

Biomedicine

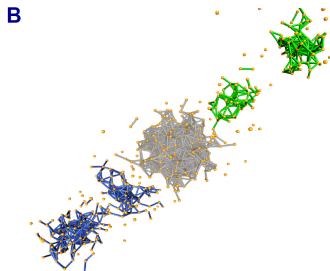
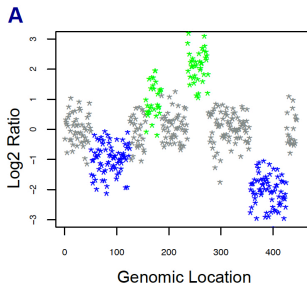
Topology based data analysis identifies a subgroup of breast cancers with a unique mutational profile and excellent survival

Nicolau, Levine, Carlsson, 2011.



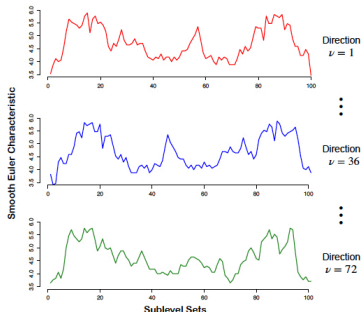
Identification of Copy Number Aberrations in Breast Cancer Subtypes Using Persistence Topology

Arsuaga, Borrmann, Cavalcante, Gonzalez, Park, 2015



Functional Data Analysis using a Topological Summary Statistic: the Smooth Euler Characteristic Transform

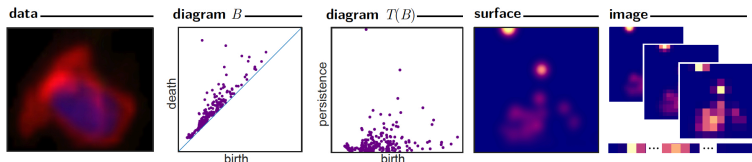
Crawford, Monod, Chen, Mukherjee, Rabadán, 2019



Machine Learning

Extracting Feature Vectors with TDA

- ▶ Persistence Landscapes, Bubenik, 2015
- ▶ Persistence Images, Adams et. al. 2016



TDA Layers in Neural Networks

- ▶ Brüel-Gabrielsson et. al. 2019
- ▶ Carrière et. al. 2019

Studying the Structure of Neural Networks

- ▶ Guss, Salakhutdinov, 2018
- ▶ Rieck et. al. 2019

Shape Analysis

Persistent Homology Transform for Modeling Shapes and Surfaces

Turner, Mukherjee, Boyer, 2013

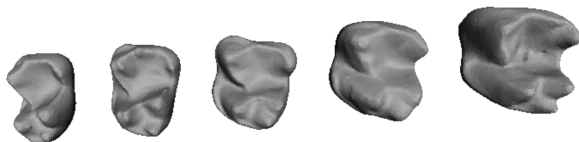


Figure 1: Images of the meshes of five teeth. A common problem in morphology is to measure distances between these five teeth.

Continued in:

Curry, Mukherjee, Turner, 2018

Ghrist, Levanger, Mai, 2018

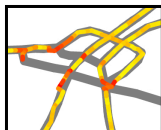
Shape Analysis

Local Persistent Homology Based Distance Between Maps

Ahmed, Fasy, Wenk, 2014



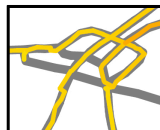
(a) Local Homology



(b) LH Detailed View



(c) Hausdorff



(d) Fréchet

Shape Analysis

Gromov-Hausdorff Stable Signatures for Shapes using Persistence

Chazal, Cohen-Steiner, Guibas, Mémoi and Oudot, 2009

Theorem

Let (X, d_X) and (Y, d_Y) be finite metric spaces. Let $D_k(X)$ and $D_k(Y)$ be the persistence diagrams for the k -dimensional persistent homology of their Vietoris-Rips complexes. Then

$$d_b(D_k(X), D_k(Y)) \leq d_{GH}(X, Y),$$

where d_{GH} denotes [Gromov-Hausdorff distance](#).