

Journées de Géométrie Algorithmique, January 2009

Proximity of Persistence Modules and their Diagrams

Steve Oudot

→ joint work with F. Chazal, D. Cohen-Steiner, M. Glisse, L. J. Guibas

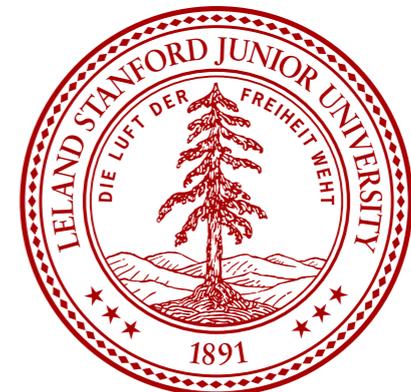
Geometrica Group
INRIA Futurs



Gipsa-Lab
INPG

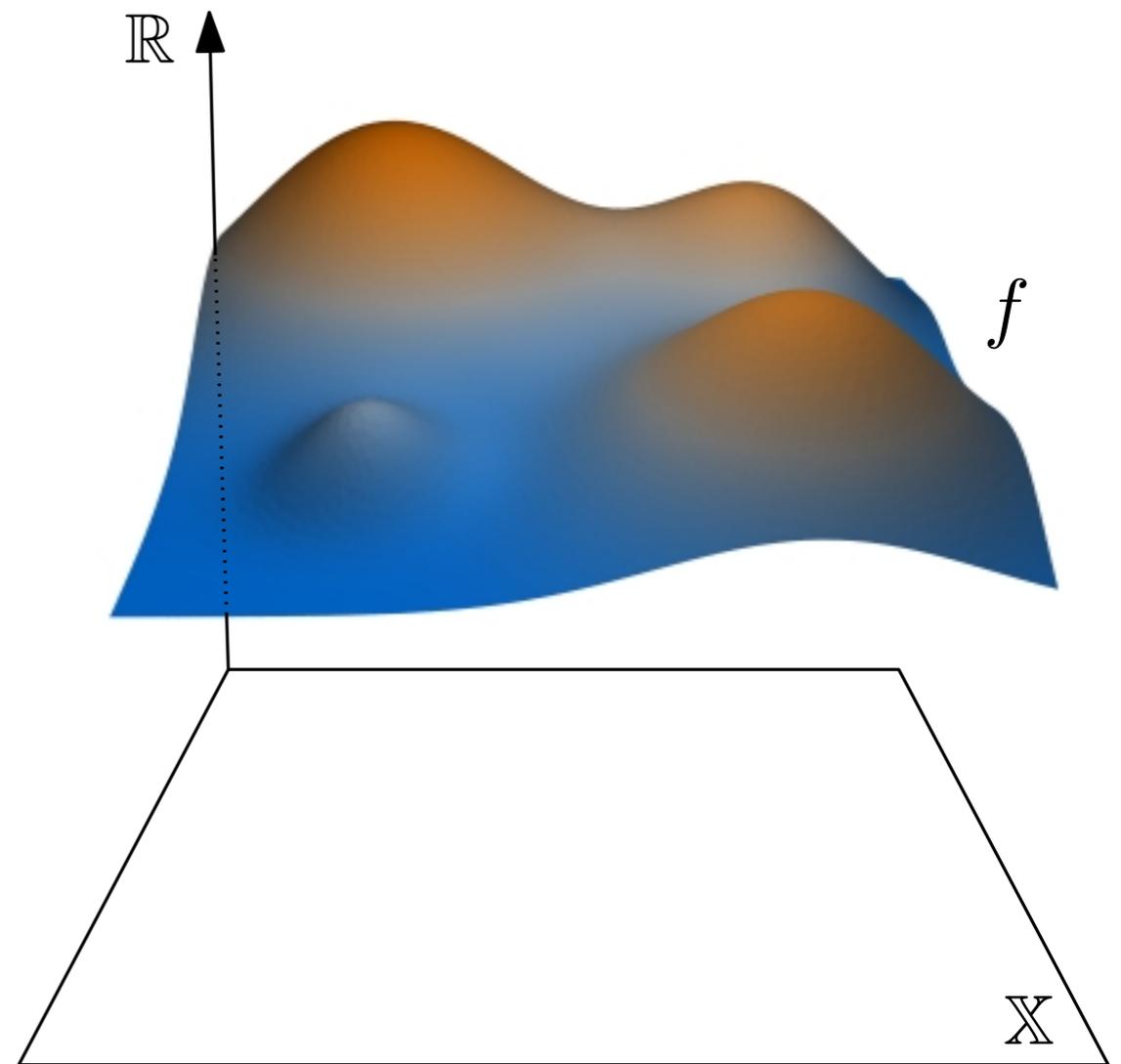
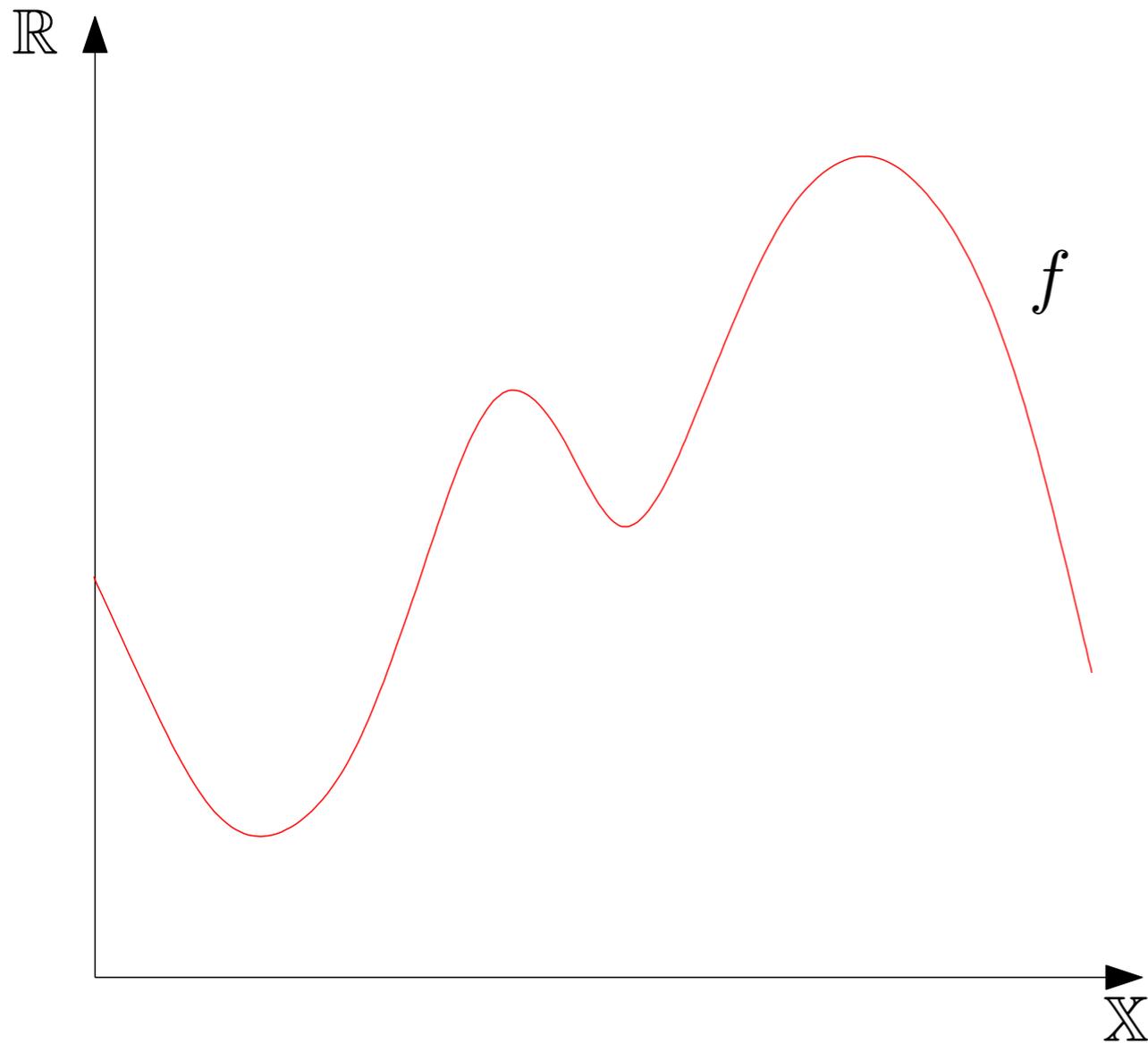


Computer Science Department
Stanford University



Topological Persistence (in a nutshell)

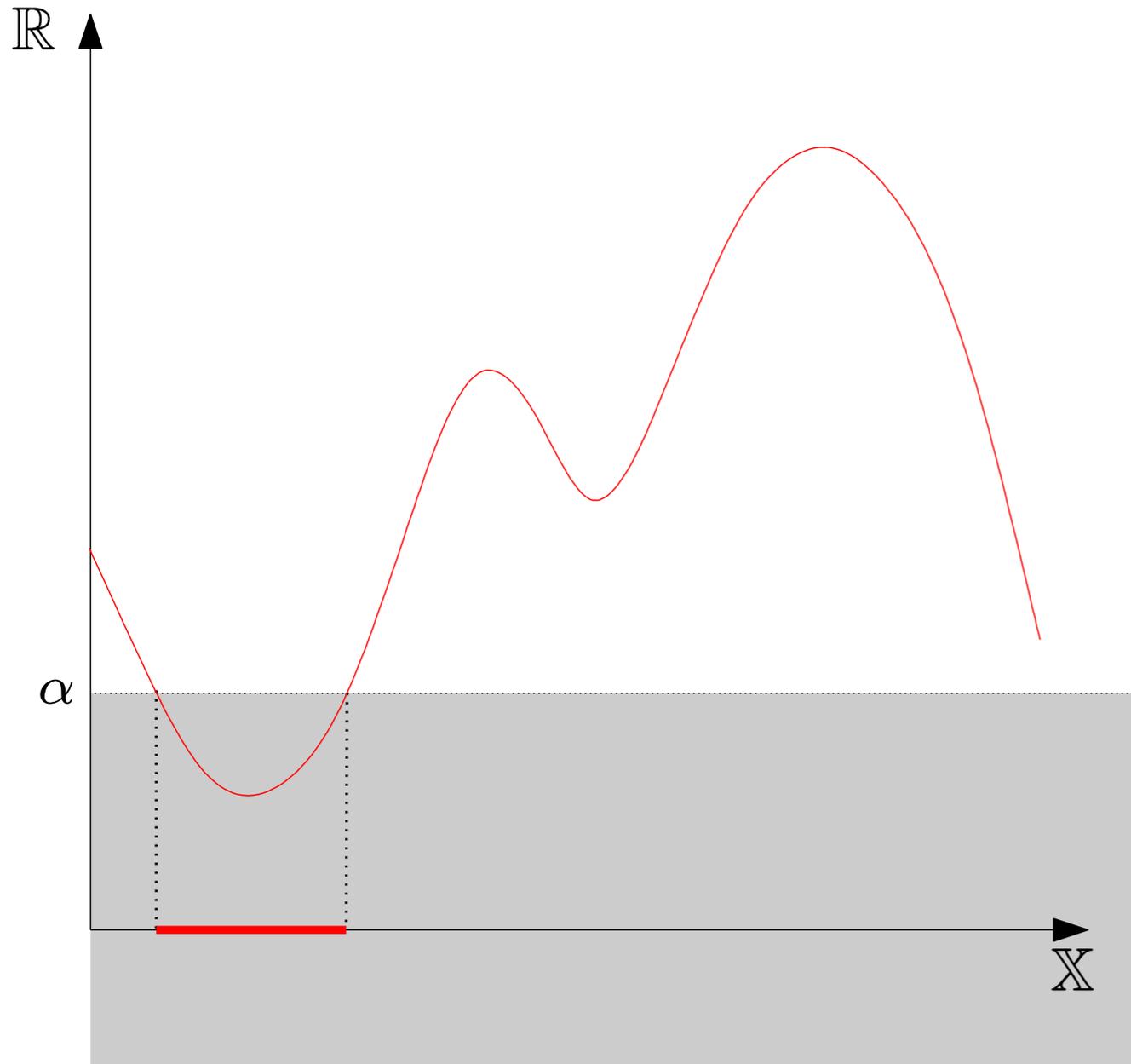
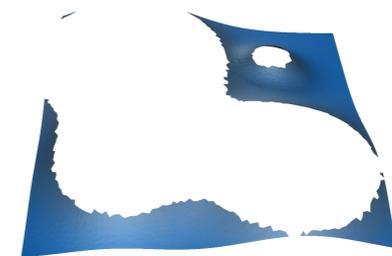
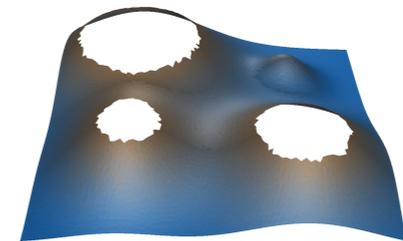
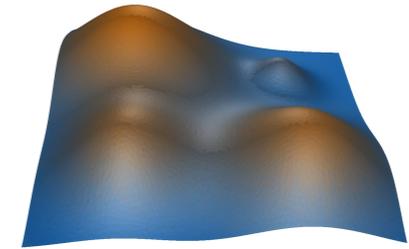
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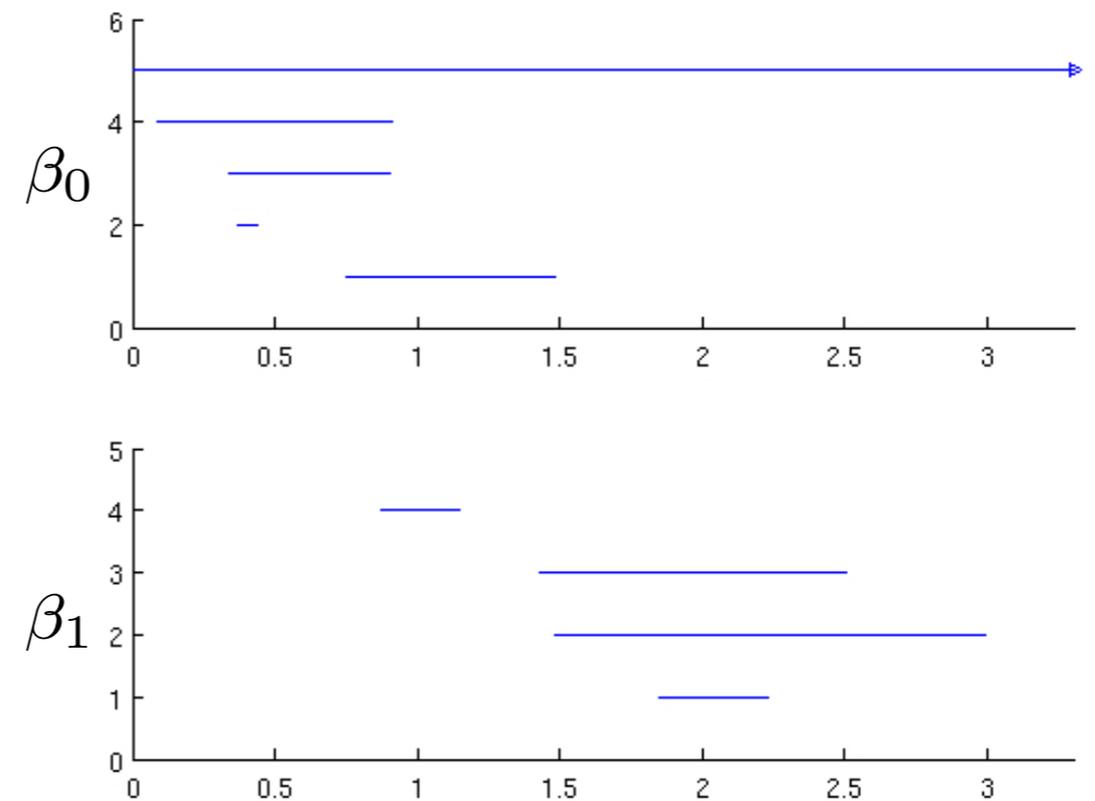
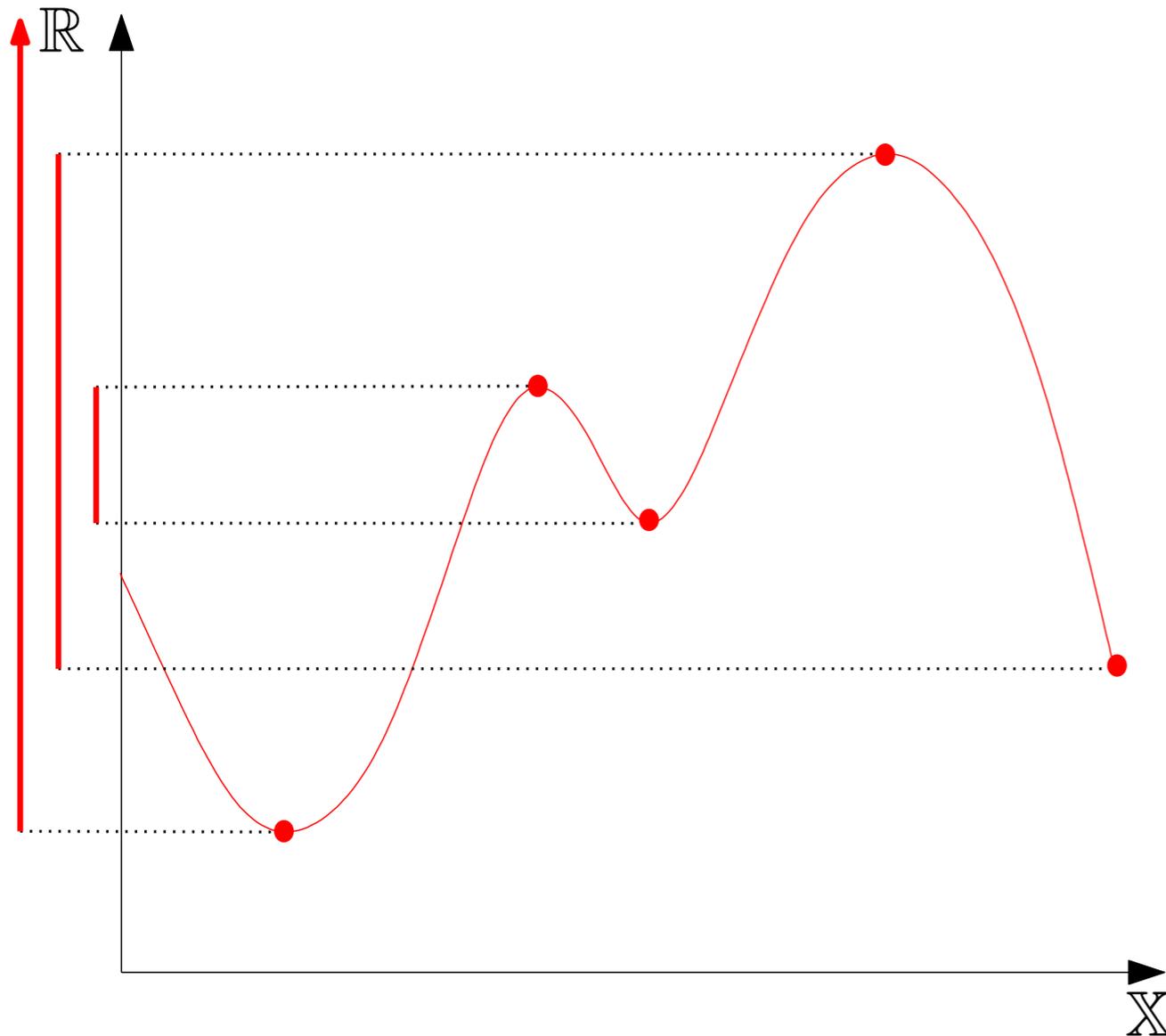


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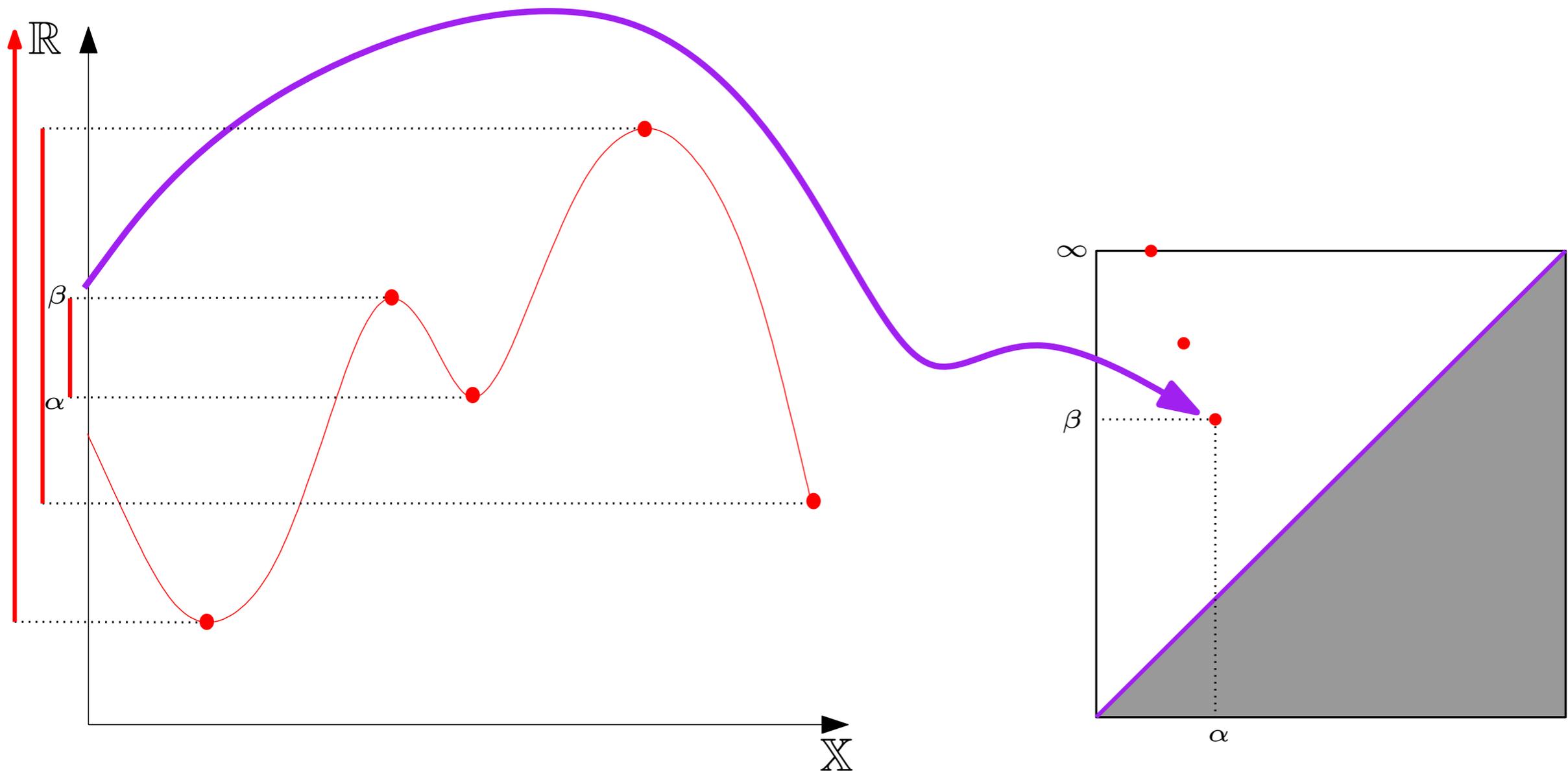


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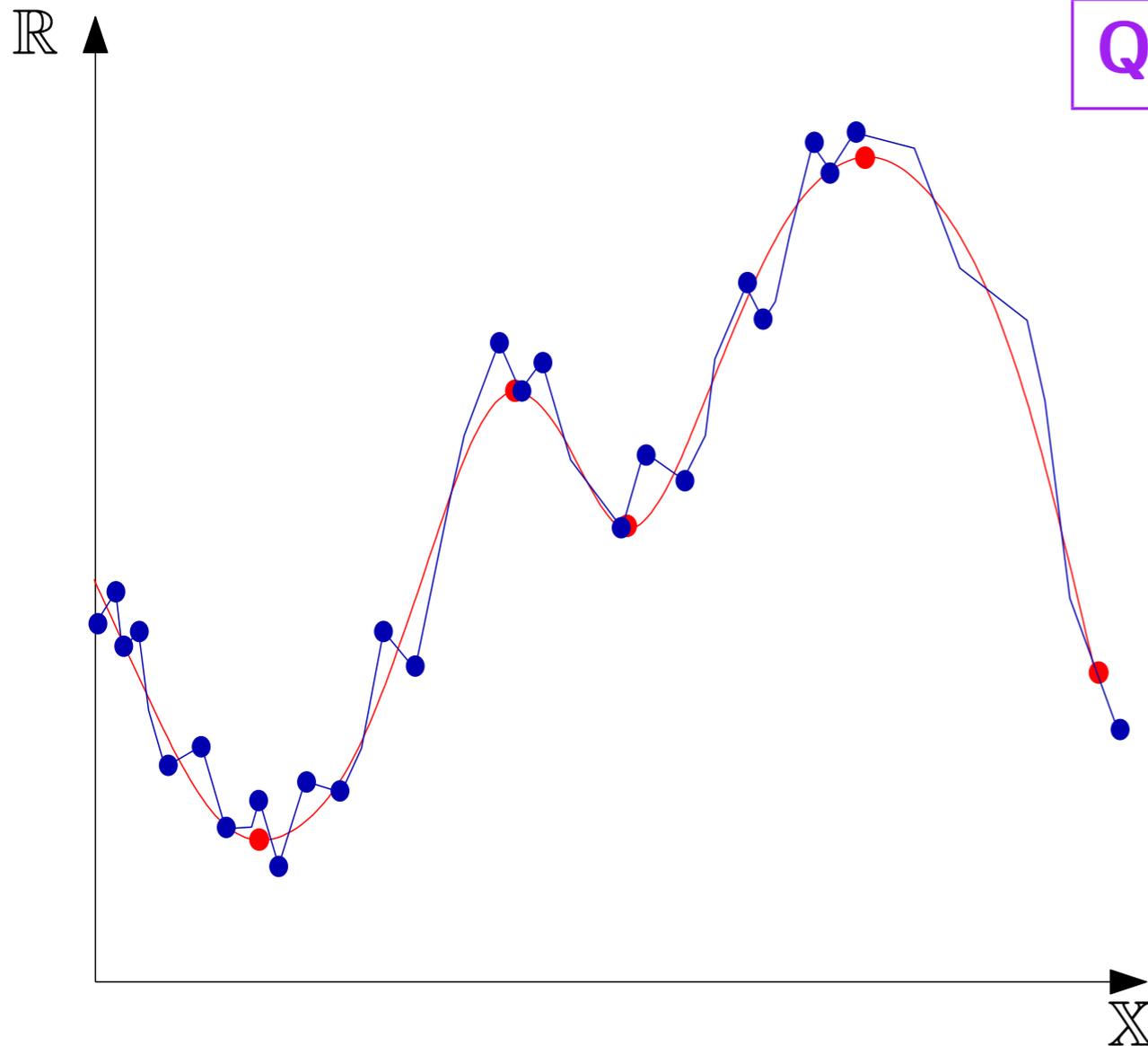
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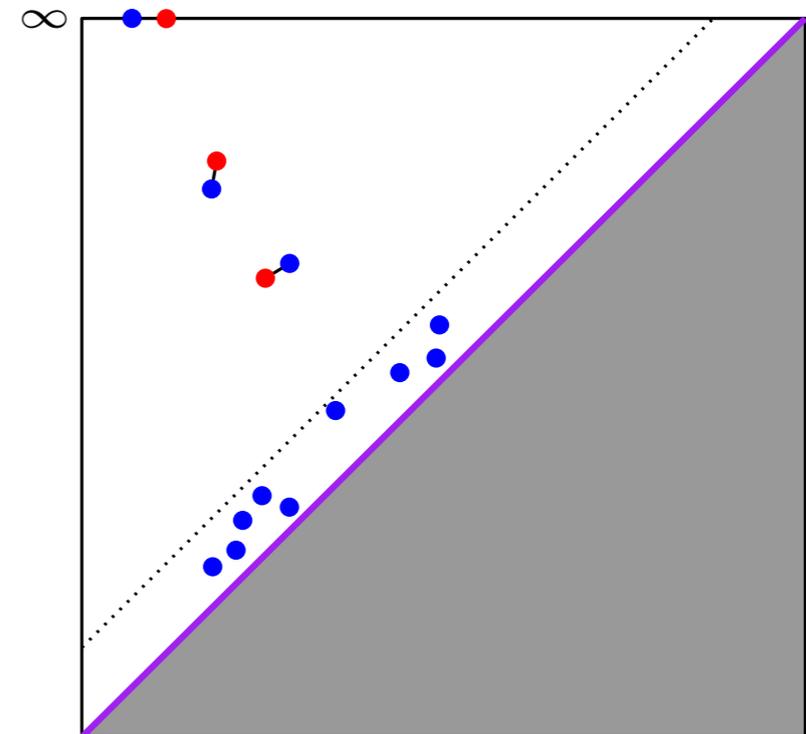
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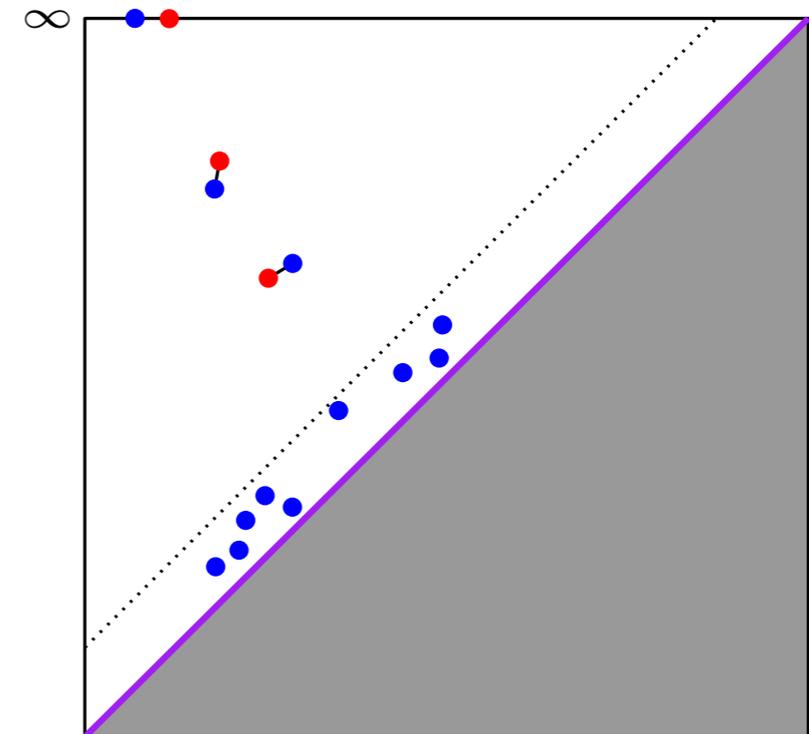
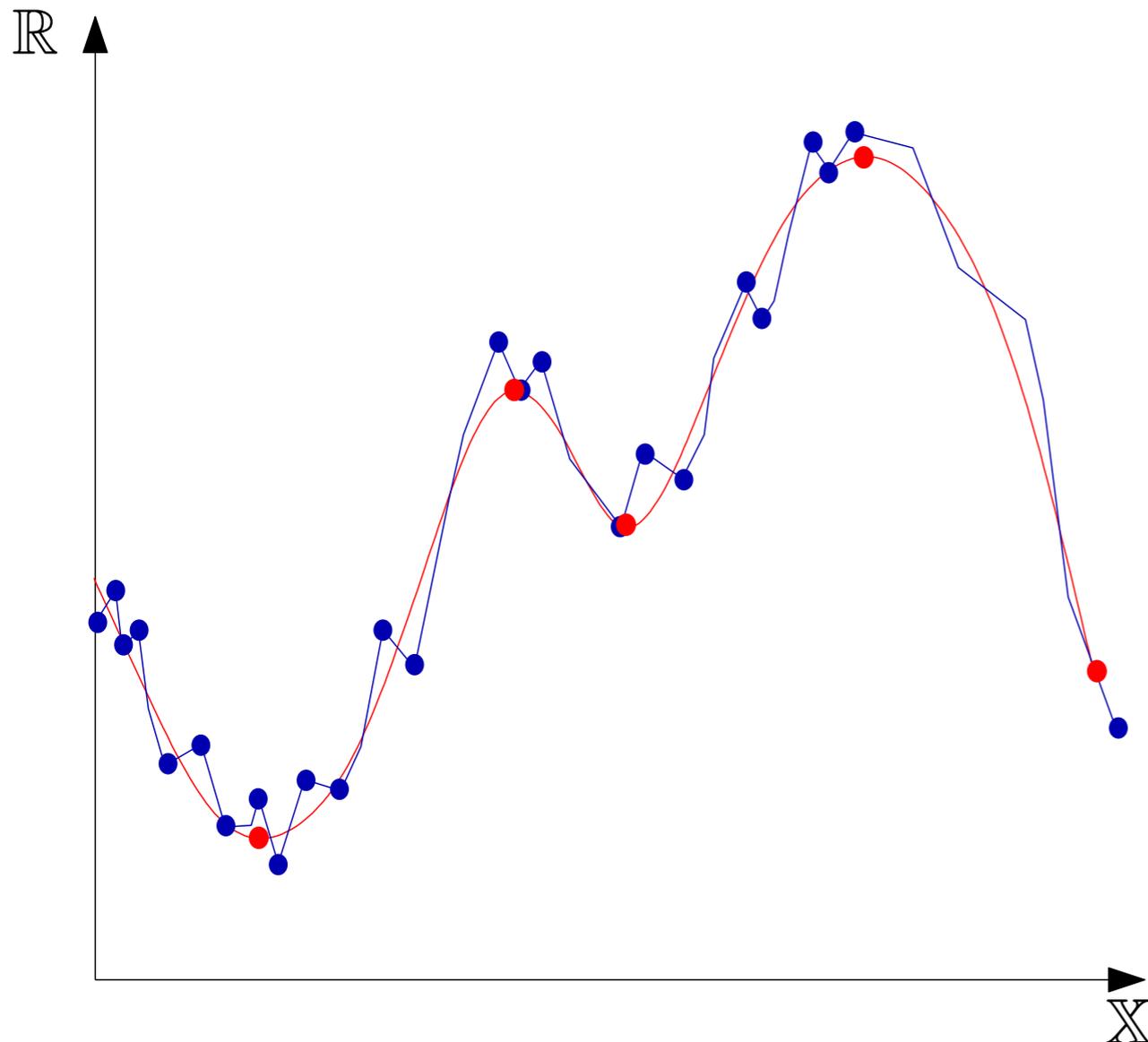
Q What if f is slightly perturbed?



Perturbations and Stability Results

Theorem: [Cohen-Steiner, Edelsbrunner, Harer 05]

Let $f, g : \mathbb{X} \rightarrow \mathbb{R}$ be two tame functions. If f, g are continuous and \mathbb{X} is triangulable, then, $\forall k \in \mathbb{Z}$, $d_B^\infty(D_k f, D_k g) \leq \|f - g\|_\infty$.

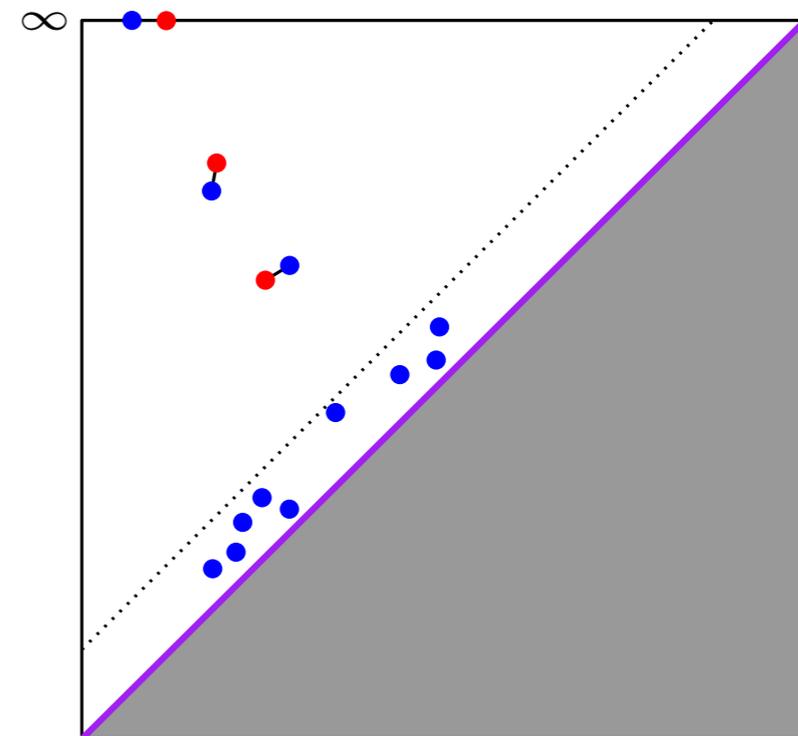
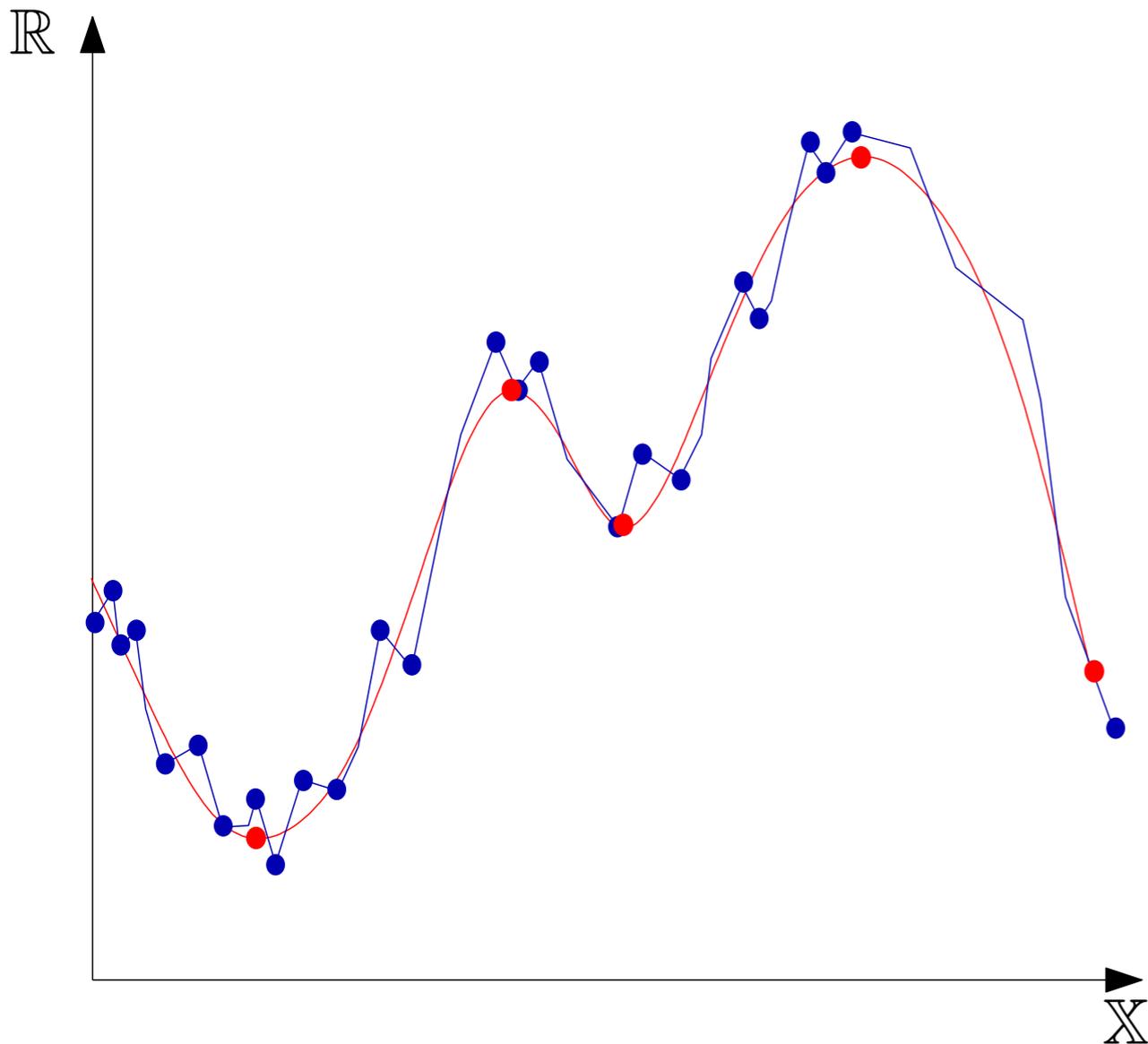


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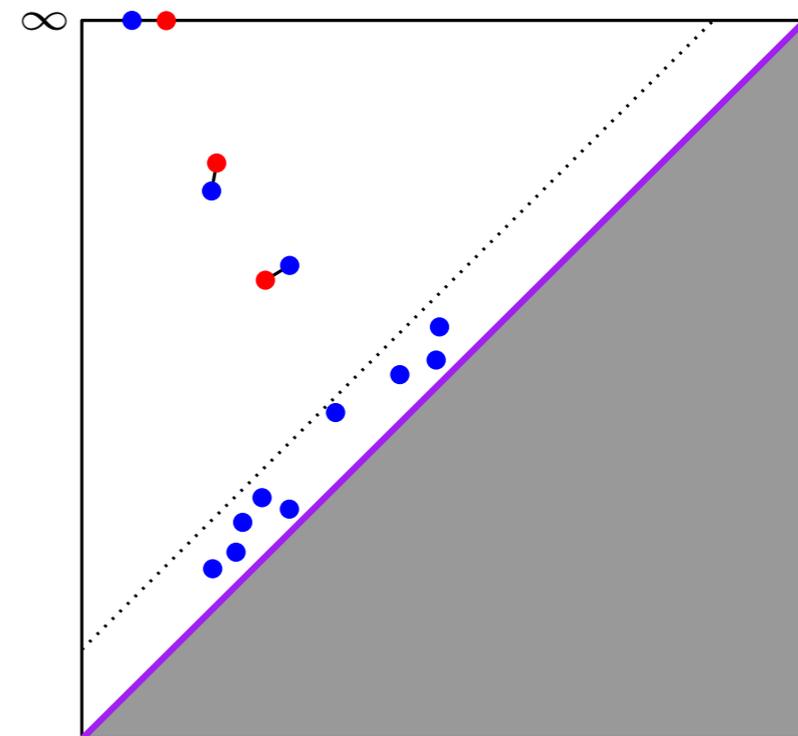
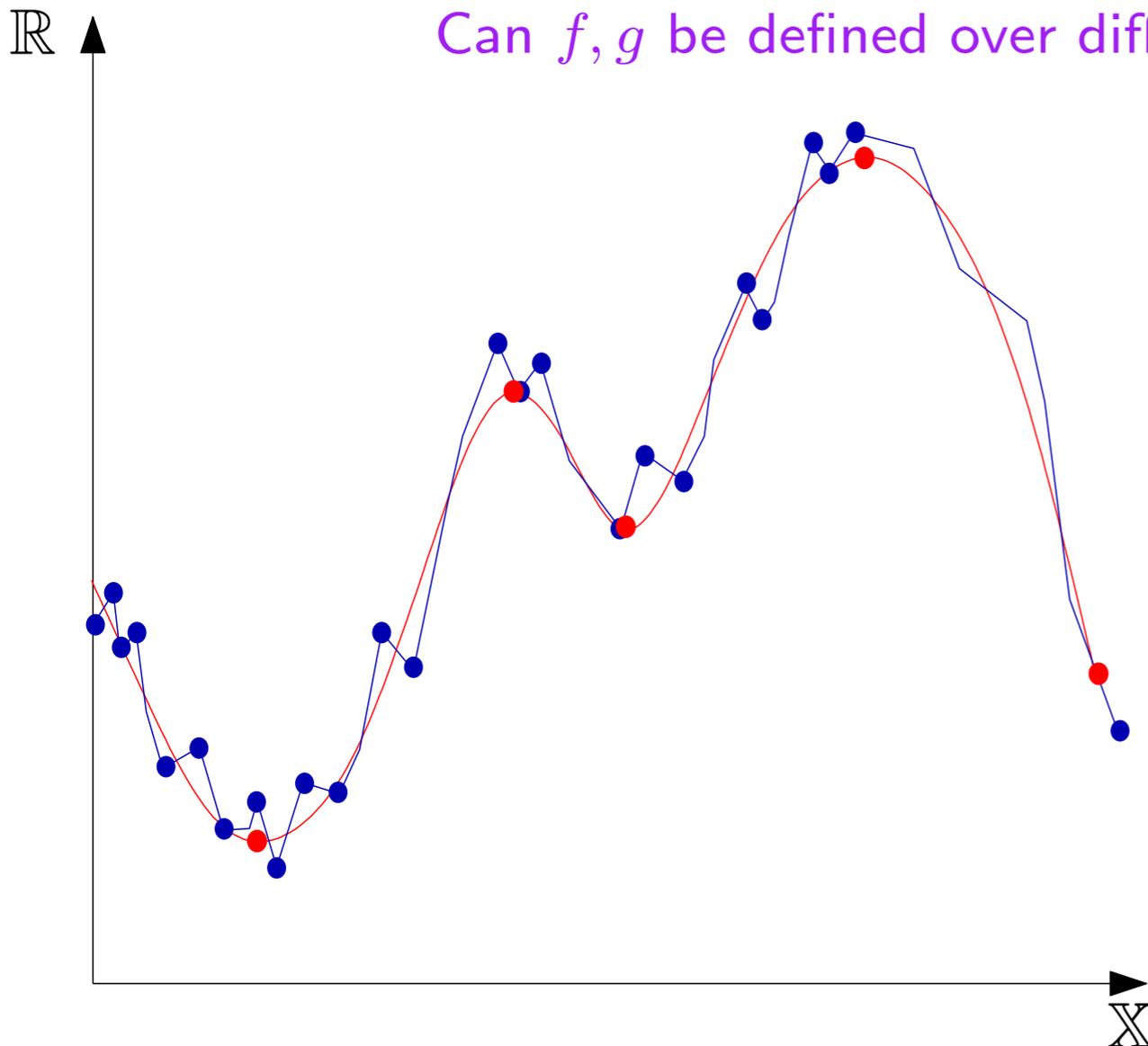
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Can these conditions be removed?

Can f, g be defined over different spaces \mathbb{X}, \mathbb{Y} ?



Outline

- Overview of the proof of [CEH'05] — where continuity and triangulability are needed;
- A new, simple, geometrically-flavored proof of stability with an upper bound of $3\|f - g\|_\infty$ on the bottleneck distance;
- Reducing the upper bound from $3\|f - g\|_\infty$ to $\|f - g\|_\infty$ — interpolating at algebraic level directly.

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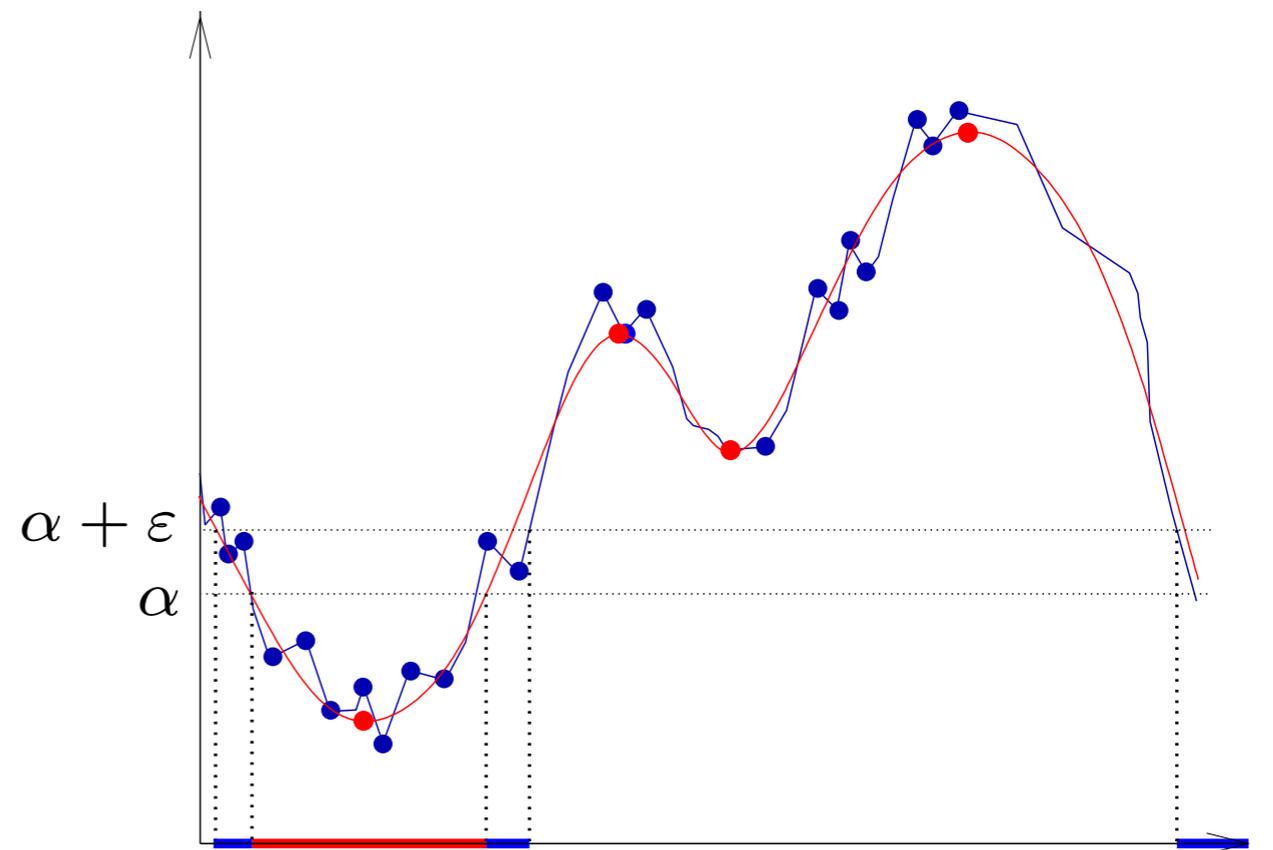
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$$\begin{cases} F_\alpha := f^{-1}((-\infty, \alpha]) \\ G_\alpha := g^{-1}((-\infty, \alpha]) \end{cases}$$

- Key observation: $\{F_\alpha\}_\alpha$ and $\{G_\alpha\}_\alpha$ are ε -**interleaved** w.r.t. inclusion:

$$\forall \alpha \in \mathbb{R}, F_{\alpha-\varepsilon} \subseteq G_\alpha \subseteq F_{\alpha+\varepsilon}.$$



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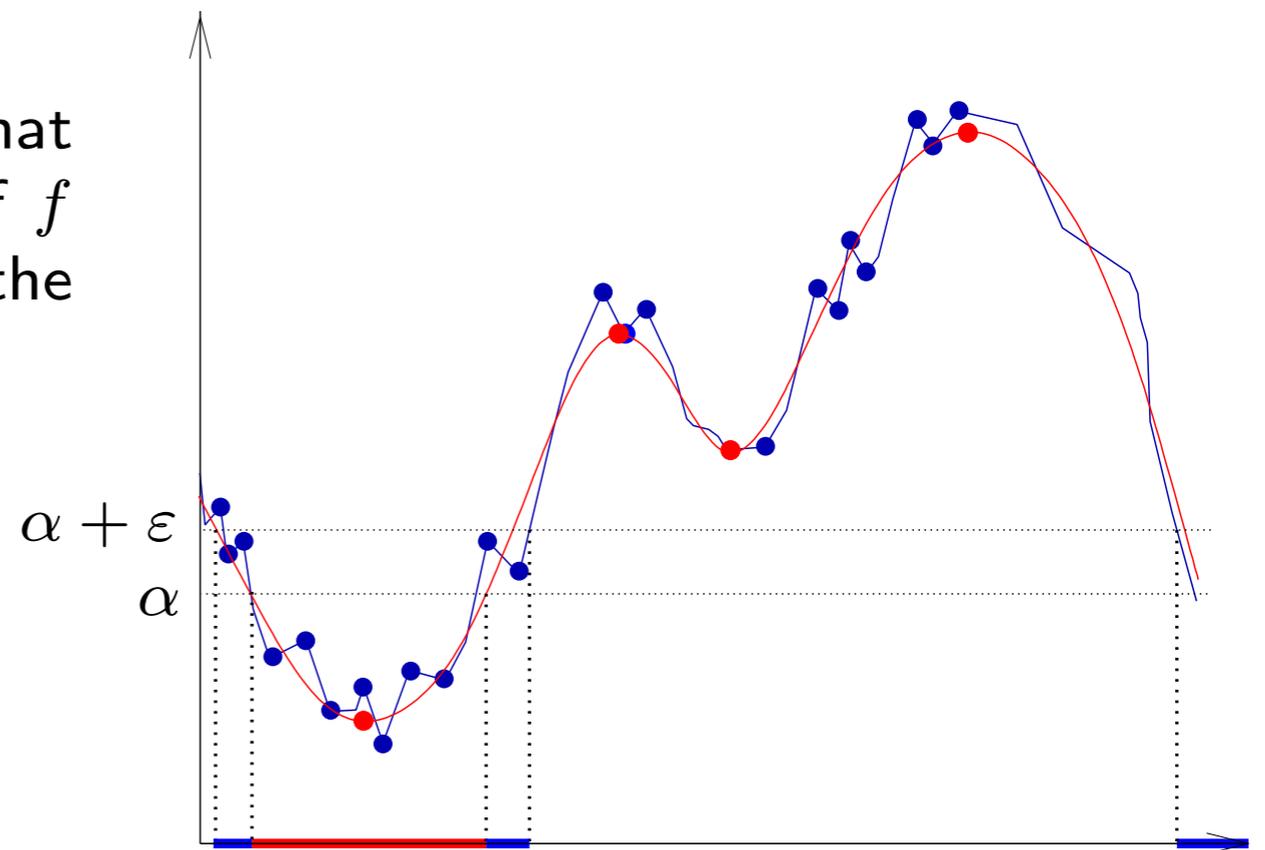
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→ Intuition: every homological feature that appears/dies at time α in the filtration of f appears/dies at time $\alpha + \varepsilon$ at the latest in the filtration of g , and vice versa.



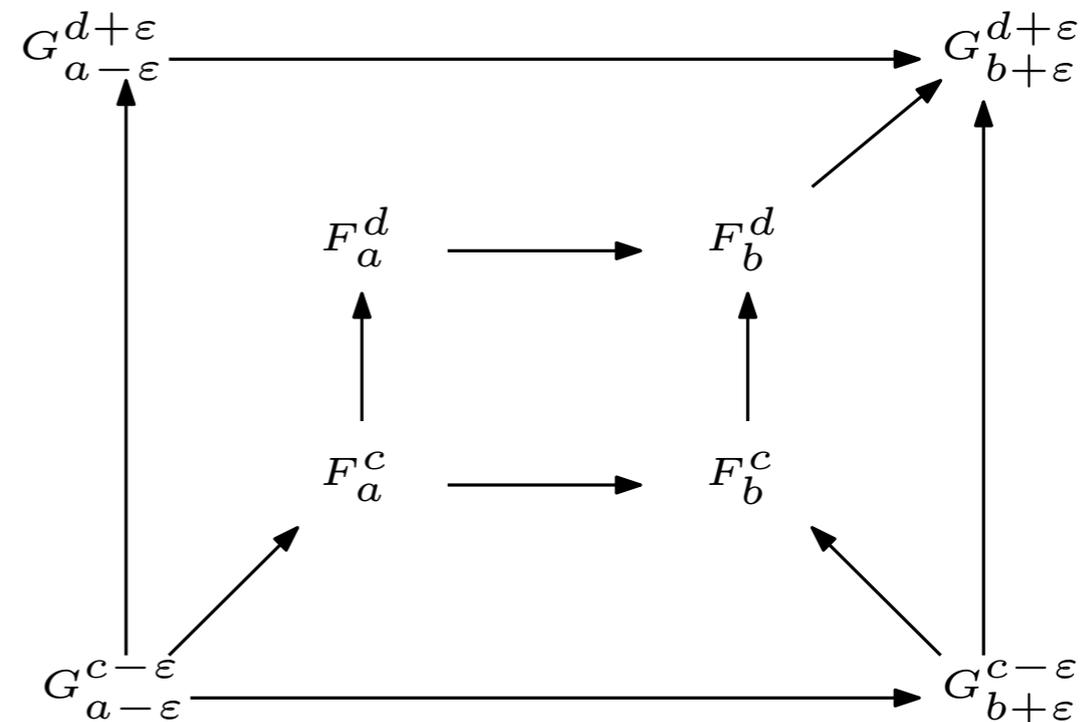
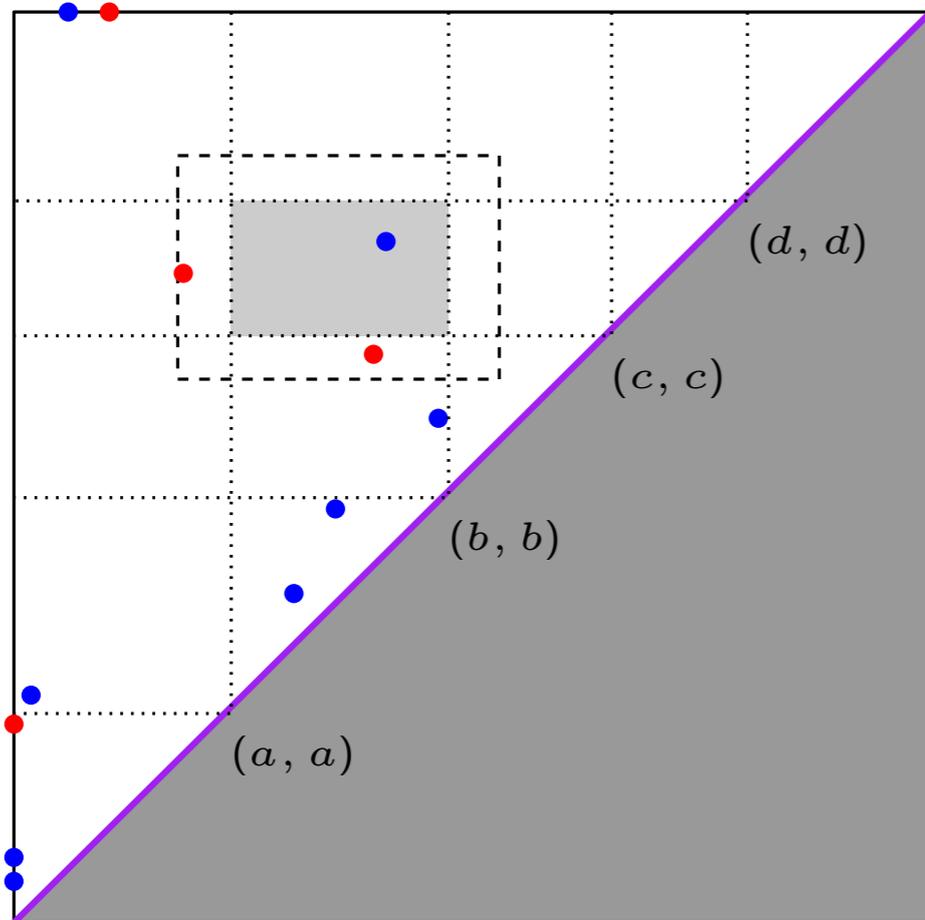
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- Bound on Hausdorff distance: $d_H^\infty(D_k f, D_k g) \leq \varepsilon$

→ Box Lemma: $\forall \text{ box } \square, \#(D_k f \cap \square) \leq \#(D_k g \cap \square_\varepsilon)$



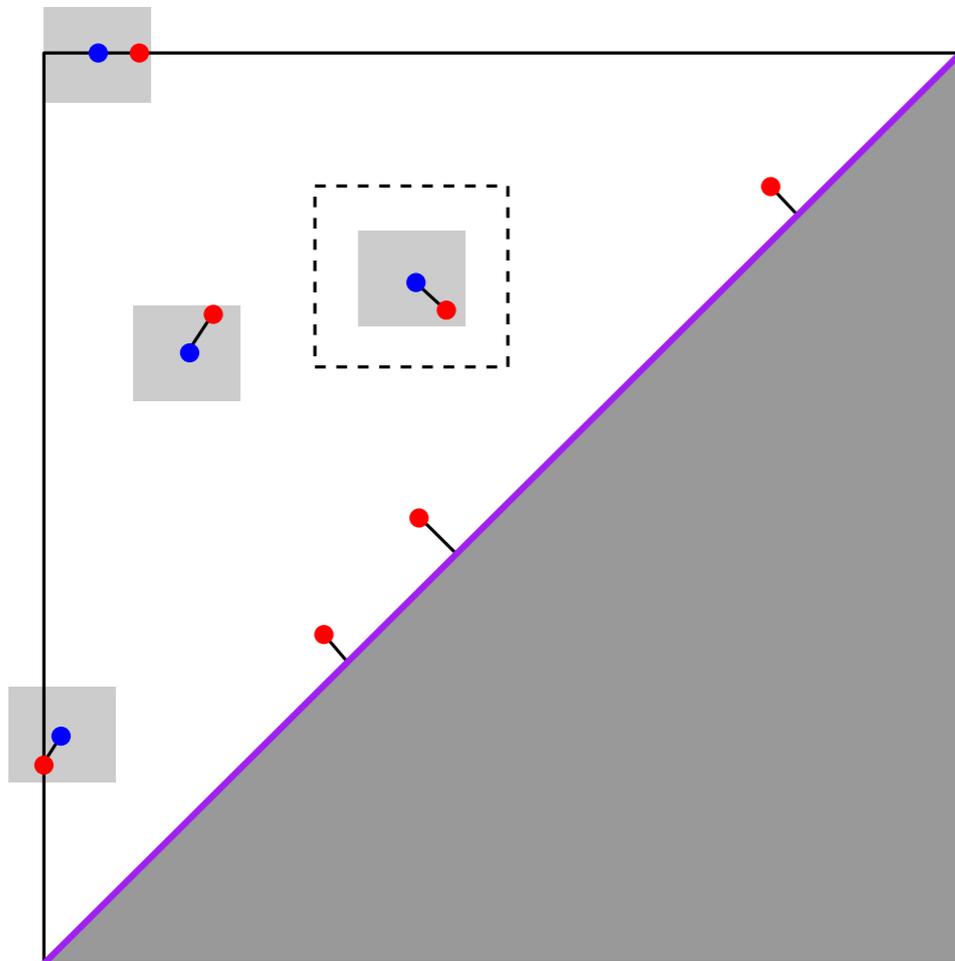
$$F_\alpha^\beta = \text{im } H_k(F_\alpha) \rightarrow H_k(F_\beta)$$

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- From Hausdorff to bottleneck: the *infinitesimal* case:



Let $\delta_f = \min\{|a - b|, a, b \text{ hcv of } f\}$

Assume that $\varepsilon < \frac{\delta_f}{4}$

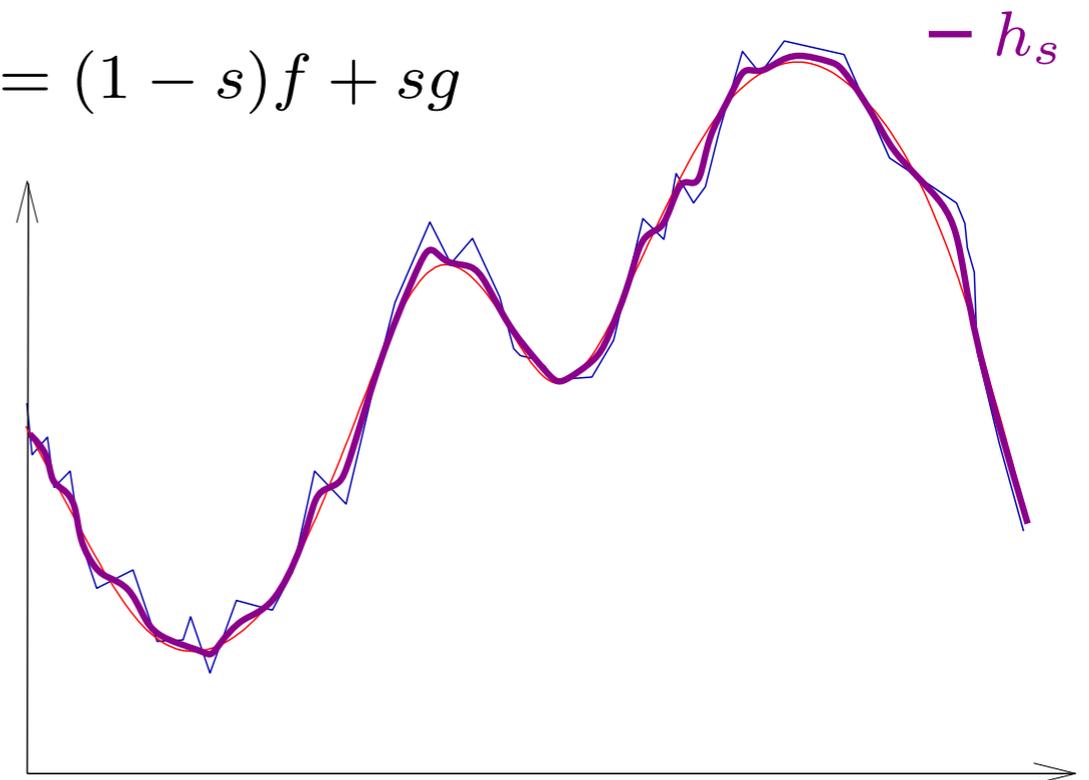
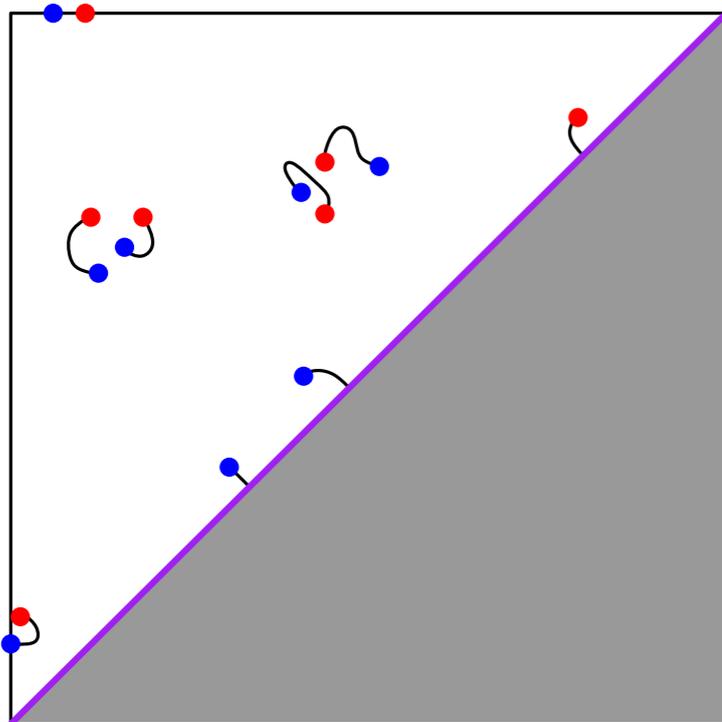
Box Lemma $\Rightarrow \forall p \in D_k f \setminus \Delta,$
 $\mu(\{p\}) = \#(D_k g \cap \{p\}_\varepsilon) = \#(D_k f \cap \{p\}_{2\varepsilon})$

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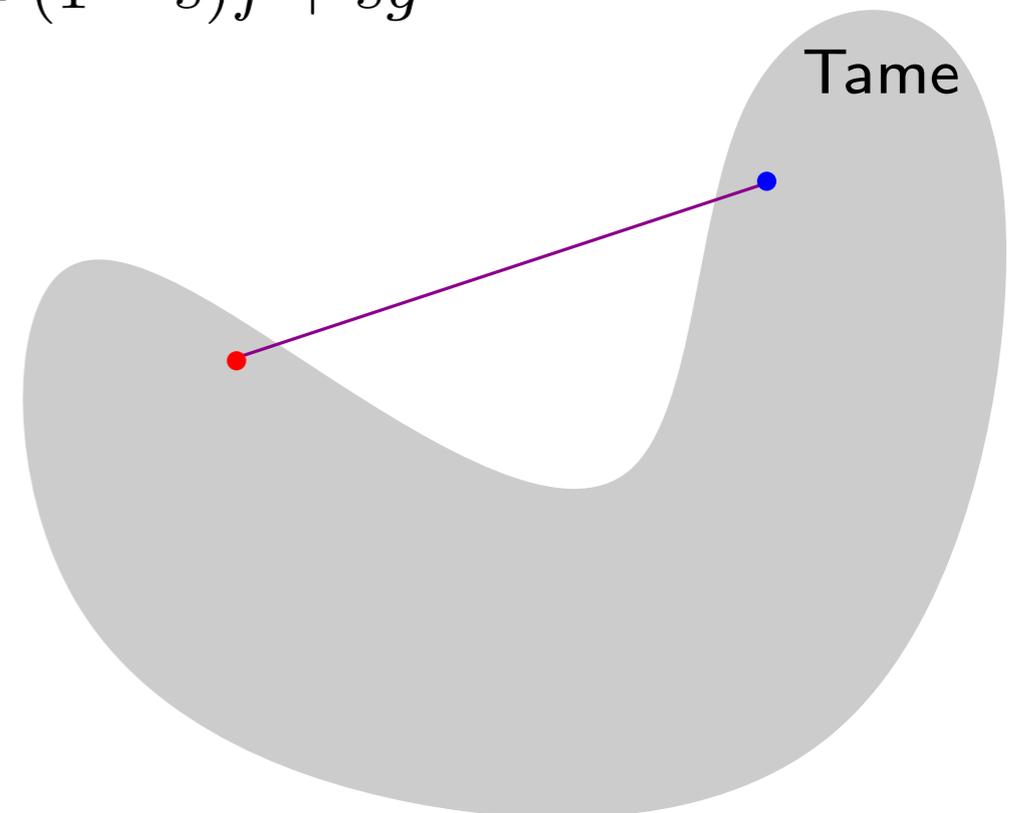
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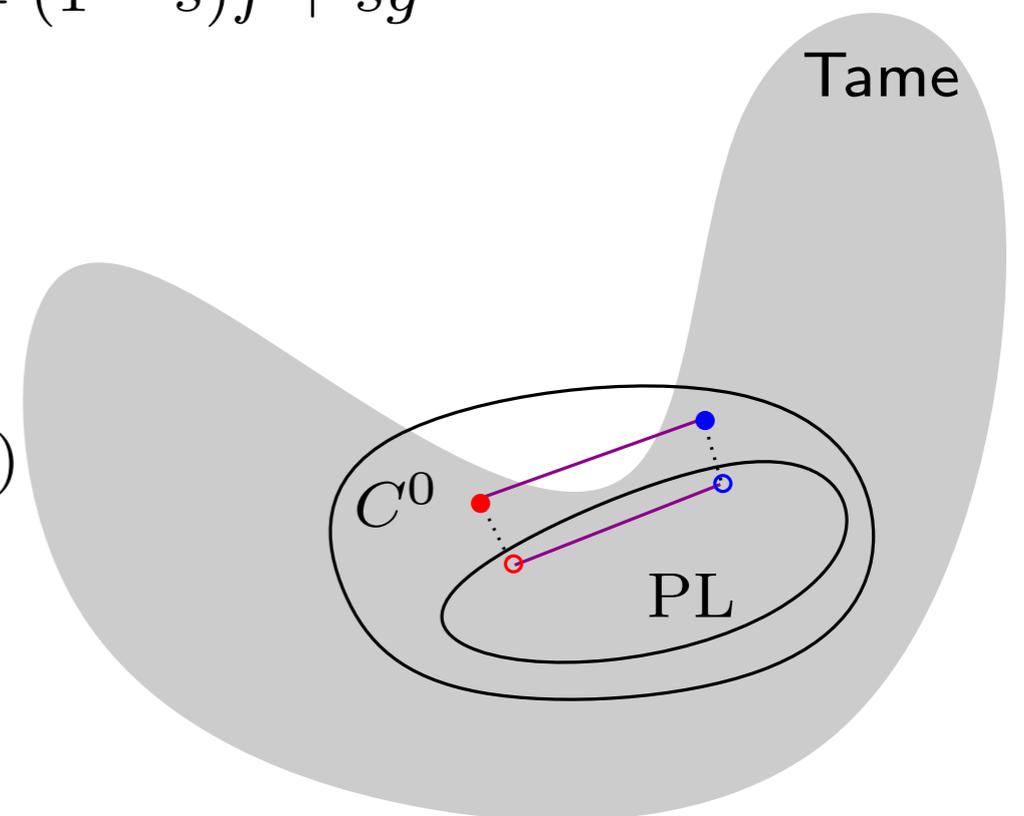
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→ assume \mathbb{X} is triangulable and f, g are C^0

$PL(\mathbb{X})$ is convex, in $Tame(\mathbb{X})$, and dense in $C^0(\mathbb{X})$

→ build PL interpolations \hat{f}, \hat{g} of f, g

→ interpolate between \hat{f} and \hat{g}



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- both filtrations are 2ε -pixelizations of $\{H_{n\varepsilon}\}_{n \in \mathbb{Z}}$, where $H_{n\varepsilon} = \begin{cases} F_{n\varepsilon} & \text{if } n \text{ is even} \\ G_{n\varepsilon} & \text{if } n \text{ is odd} \end{cases}$

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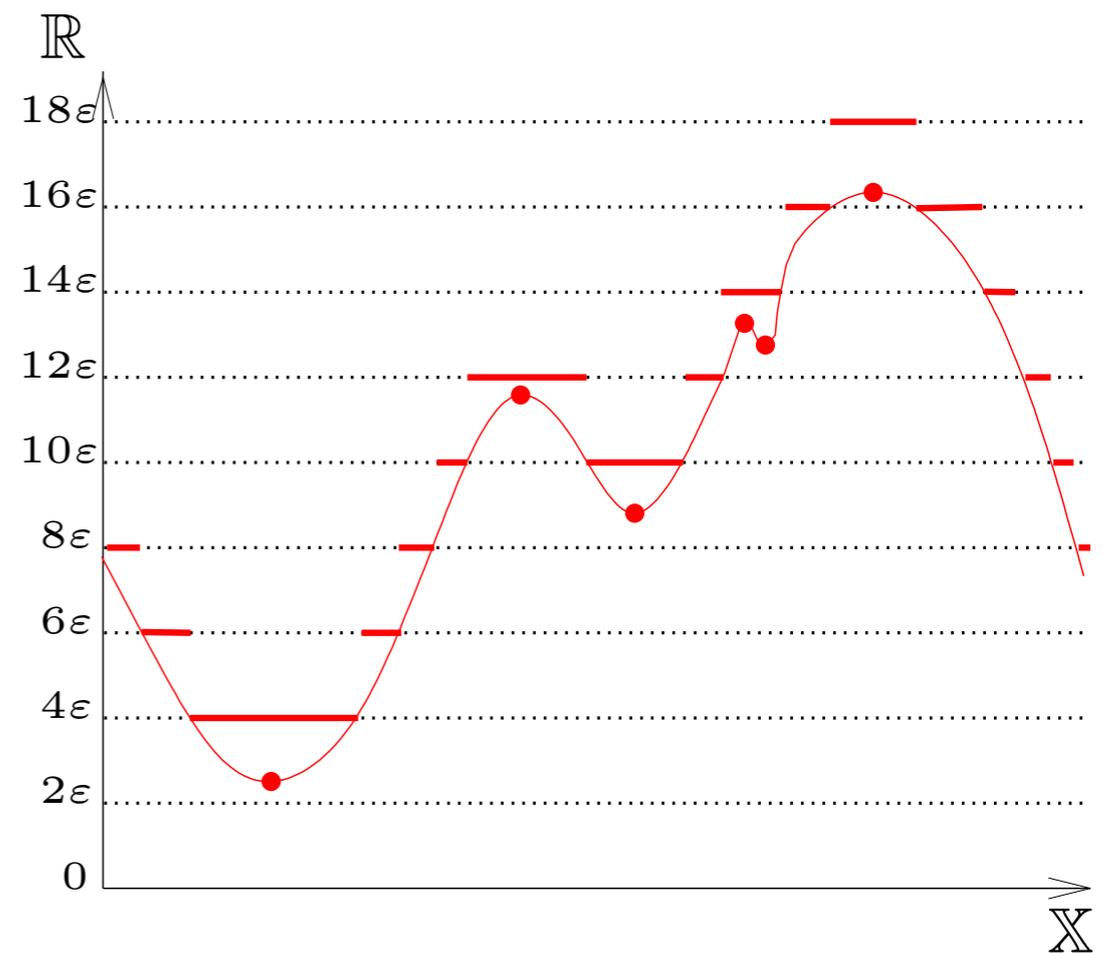
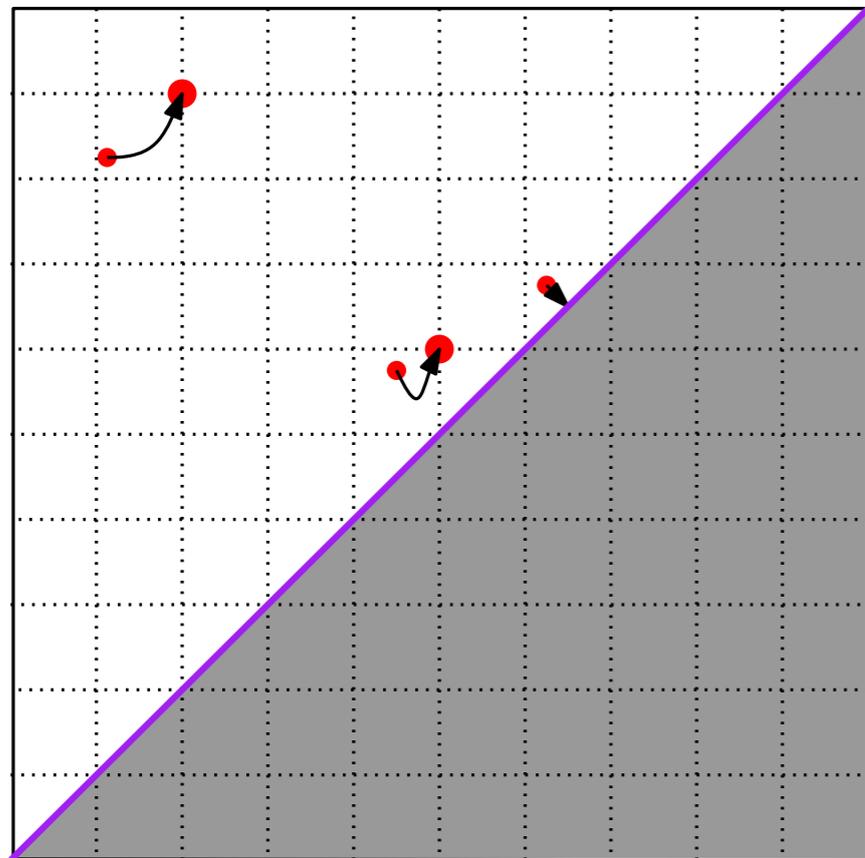
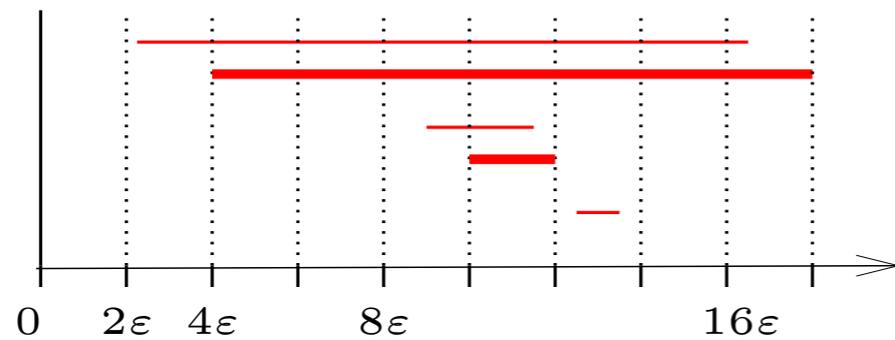
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→ **goal:** bound distances between diagrams of functions and pixelizations

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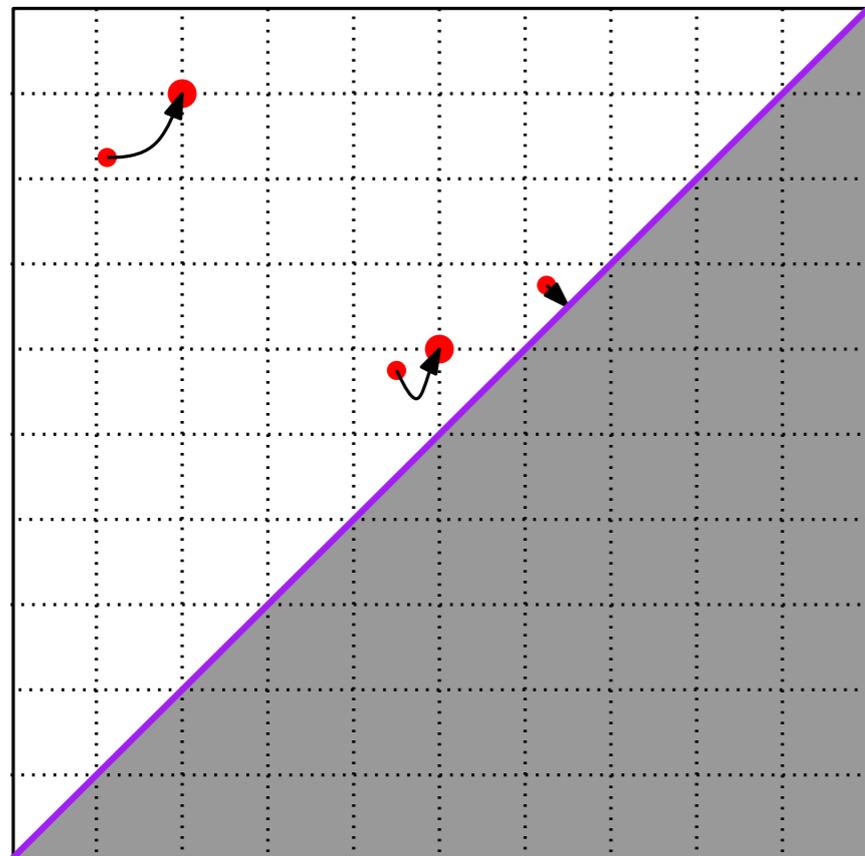
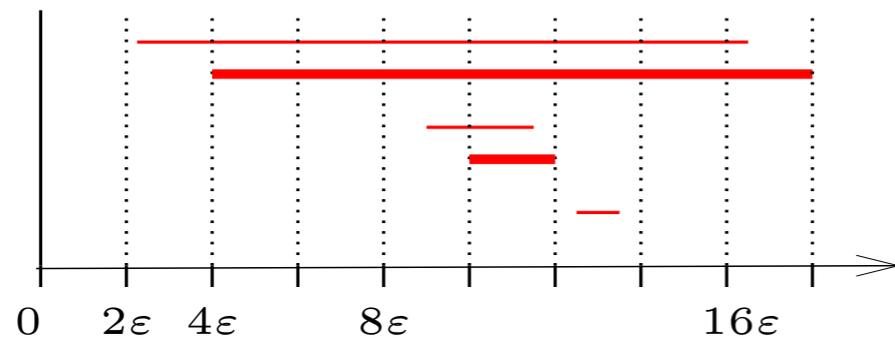
- Pixelizations: \rightarrow effect on persistence barcode/diagram:



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Pixelization map: $\forall \alpha \leq \beta$,

$$\pi_{2\varepsilon}(\alpha, \beta) = \begin{cases} (\lceil \frac{\alpha}{2\varepsilon} \rceil 2\varepsilon, \lceil \frac{\beta}{2\varepsilon} \rceil 2\varepsilon) & \text{if } \lceil \frac{\beta}{2\varepsilon} \rceil > \lceil \frac{\alpha}{2\varepsilon} \rceil \\ (\frac{\alpha+\beta}{2}, \frac{\alpha+\beta}{2}) & \text{if } \lceil \frac{\beta}{2\varepsilon} \rceil = \lceil \frac{\alpha}{2\varepsilon} \rceil \end{cases}$$

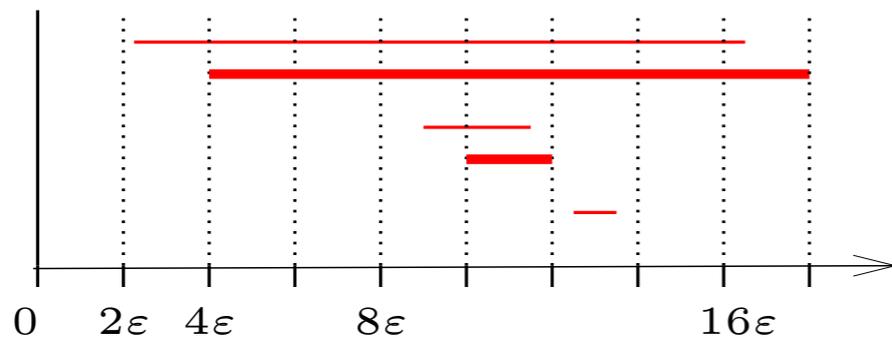
Theorem: If $f : \mathbb{X} \rightarrow \mathbb{R}$ is tame, then $\pi_{2\varepsilon}$ induces a bijection $D_k f \rightarrow D_k f^{2\varepsilon}$.

$$\Rightarrow d_B^\infty(D_k f, D_k f^{2\varepsilon}) \leq 2\varepsilon$$

A Simple Proof

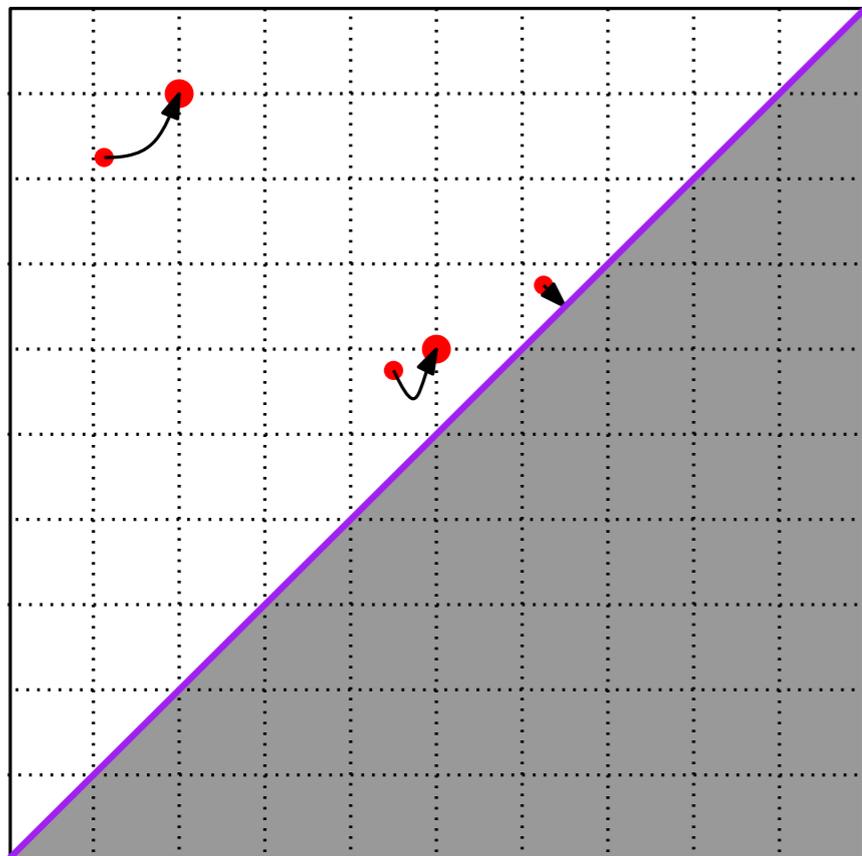
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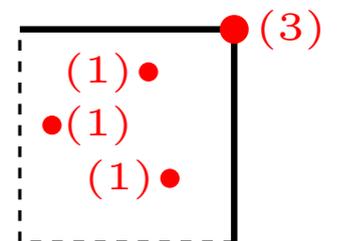
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Theorem: If $f : \mathbb{X} \rightarrow \mathbb{R}$ is tame, then $\pi_{2\varepsilon}$ induces a bijection $D_k f \rightarrow D_k f^{2\varepsilon}$.

\rightarrow proof: show that the multiplicities of $D_k f$ and $D_k f^{2\varepsilon}$ are the same inside each grid cell that does not intersect the diagonal.

The case of diagonal cells is trivial.



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Let $f, g : \mathbb{X} \rightarrow \mathbb{R}$ be tame, and let $\varepsilon = \|f - g\|_\infty$.

- Back to interleaved filtrations:

$$F_0 \subseteq G_\varepsilon \subseteq F_{2\varepsilon} \subseteq \cdots \subseteq G_{(2n-1)\varepsilon} \subseteq F_{2n\varepsilon} \subseteq G_{(2n+1)\varepsilon} \subseteq F_{(2n+2)\varepsilon} \subseteq \cdots$$

$$H_{n\varepsilon} = \begin{cases} F_{n\varepsilon} & \text{if } n \text{ is even} \\ G_{n\varepsilon} & \text{if } n \text{ is odd} \end{cases} \rightarrow \begin{cases} F^{2\varepsilon} & \text{is the } 2\varepsilon\text{-pixelization of } F \text{ and } H \\ G^{2\varepsilon} & \text{is the } 2\varepsilon\text{-pixelization of } G \text{ and } H \text{ of phase } \varepsilon \end{cases}$$

Previous theorem + triangle inequality $\Rightarrow d_B^\infty(D_k f, D_k g) \leq 8\varepsilon$

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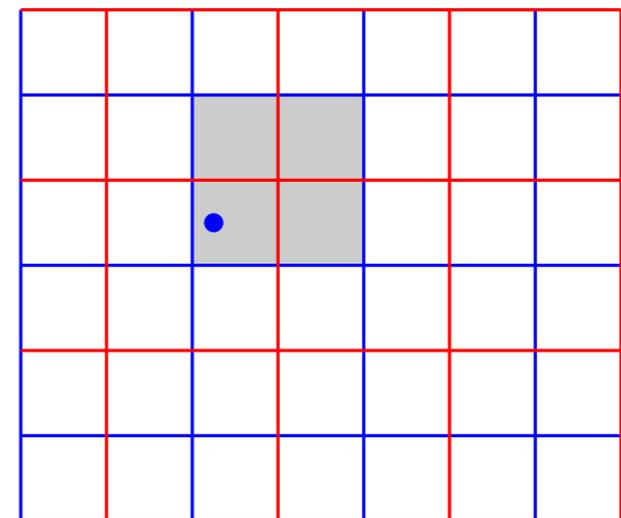
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$$F_0 \subseteq G_\varepsilon \subseteq F_{2\varepsilon} \subseteq \cdots \subseteq G_{(2n-1)\varepsilon} \subseteq F_{2n\varepsilon} \subseteq G_{(2n+1)\varepsilon} \subseteq F_{(2n+2)\varepsilon} \subseteq \cdots$$

$$H_{n\varepsilon} = \begin{cases} F_{n\varepsilon} & \text{if } n \text{ is even} \\ G_{n\varepsilon} & \text{if } n \text{ is odd} \end{cases} \rightarrow \begin{cases} F^{2\varepsilon} & \text{is the } 2\varepsilon\text{-pixelization of } F \text{ and } H \\ G^{2\varepsilon} & \text{is the } 2\varepsilon\text{-pixelization of } G \text{ and } H \text{ of phase } \varepsilon \end{cases}$$

Previous theorem + triangle inequality $\Rightarrow d_B^\infty(D_k f, D_k g) \leq 8\varepsilon$

Improvement:



A Simple Proof

$$\begin{cases} F_\alpha := f^{-1}((-\infty, \alpha]) \\ G_\alpha := g^{-1}((-\infty, \alpha]) \end{cases}$$

Let $f, g : \mathbb{X} \rightarrow \mathbb{R}$ be tame, and let $\varepsilon = \|f - g\|_\infty$.

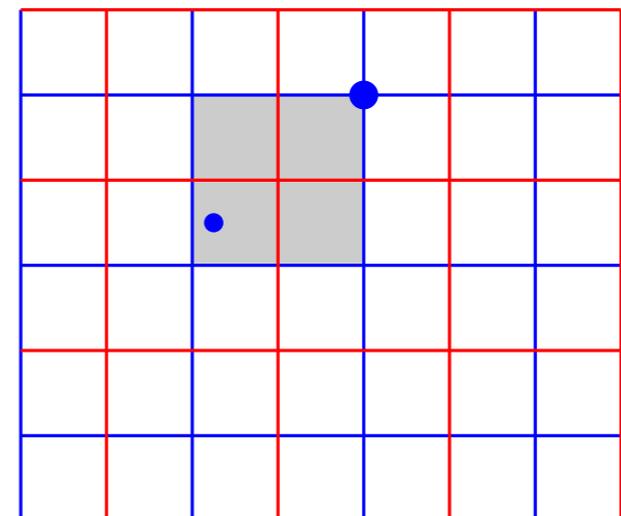
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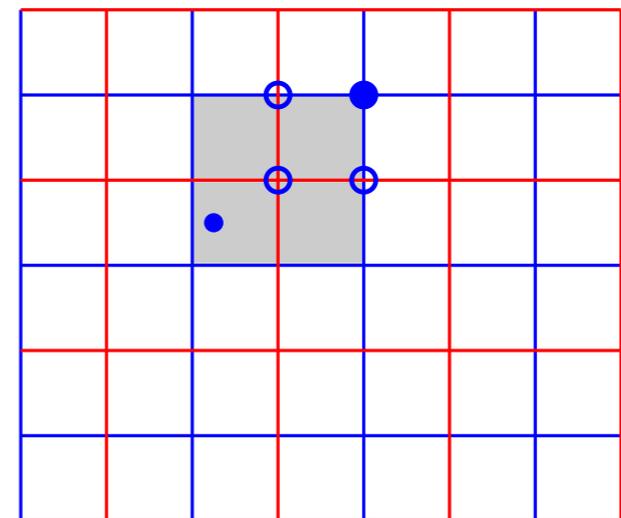
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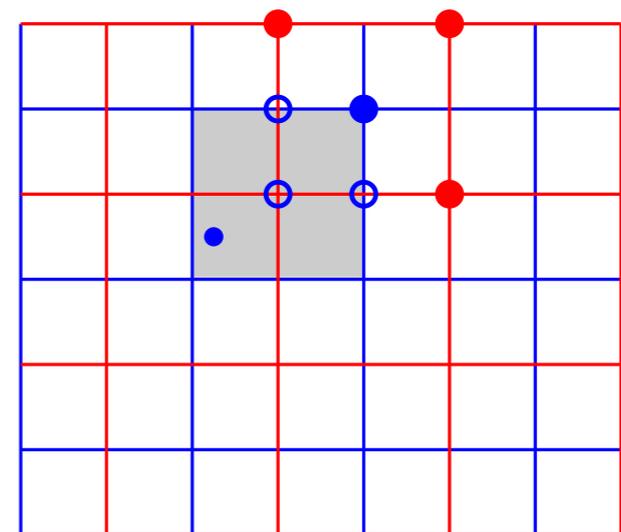
- Back to interleaved filtrations:

$$F_0 \subseteq G_\varepsilon \subseteq F_{2\varepsilon} \subseteq \cdots \subseteq G_{(2n-1)\varepsilon} \subseteq F_{2n\varepsilon} \subseteq G_{(2n+1)\varepsilon} \subseteq F_{(2n+2)\varepsilon} \subseteq \cdots$$

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$$\begin{cases} F_\alpha := f^{-1}((-\infty, \alpha]) \\ G_\alpha := g^{-1}((-\infty, \alpha]) \end{cases}$$

Let $f, g : \mathbb{X} \rightarrow \mathbb{R}$ be tame, and let $\varepsilon = \|f - g\|_\infty$.

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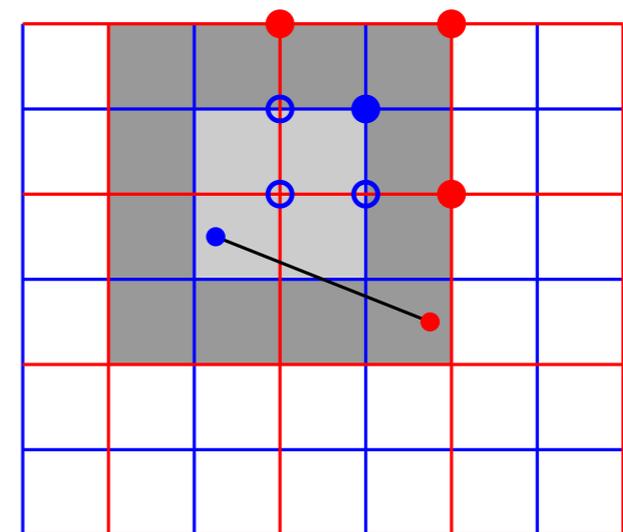
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Previous theorem + triangle inequality $\Rightarrow d_B^\infty(D_k f, D_k g) \leq 8\varepsilon$

Improvement:

$$\boxed{d_B^\infty(D_k f, D_k g) \leq 3\varepsilon}$$



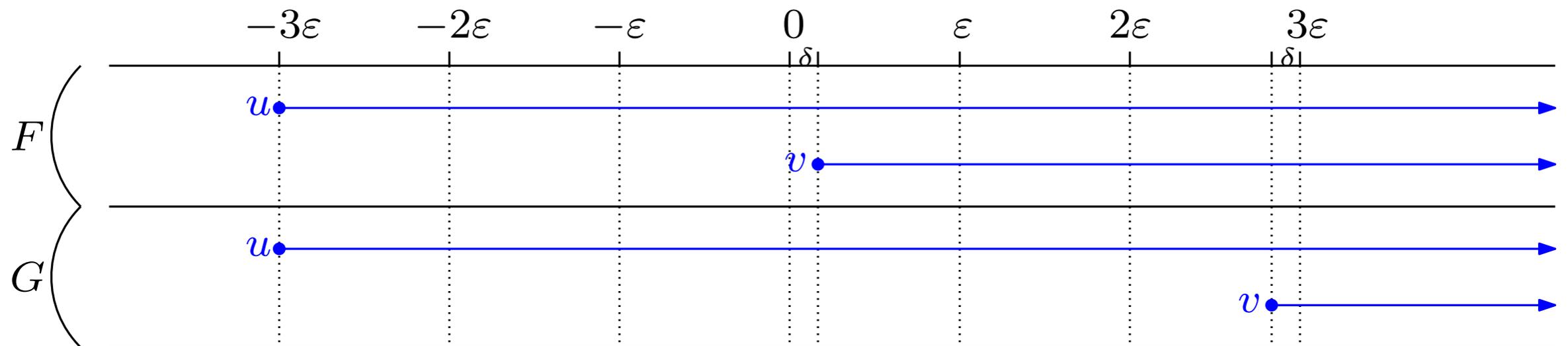
A Simple Proof

Let $f, g : \mathbb{X} \rightarrow \mathbb{R}$ be tame, and let $\varepsilon = \|f - g\|_\infty$.

$$\begin{cases} F_\alpha := f^{-1}((-\infty, \alpha]) \\ G_\alpha := g^{-1}((-\infty, \alpha]) \end{cases}$$

- Comments:

- only the fact that F, G are interleaved on a periodic scale $x + \varepsilon\mathbb{Z}$ has been used.
- under this assumption, the bound is tight:



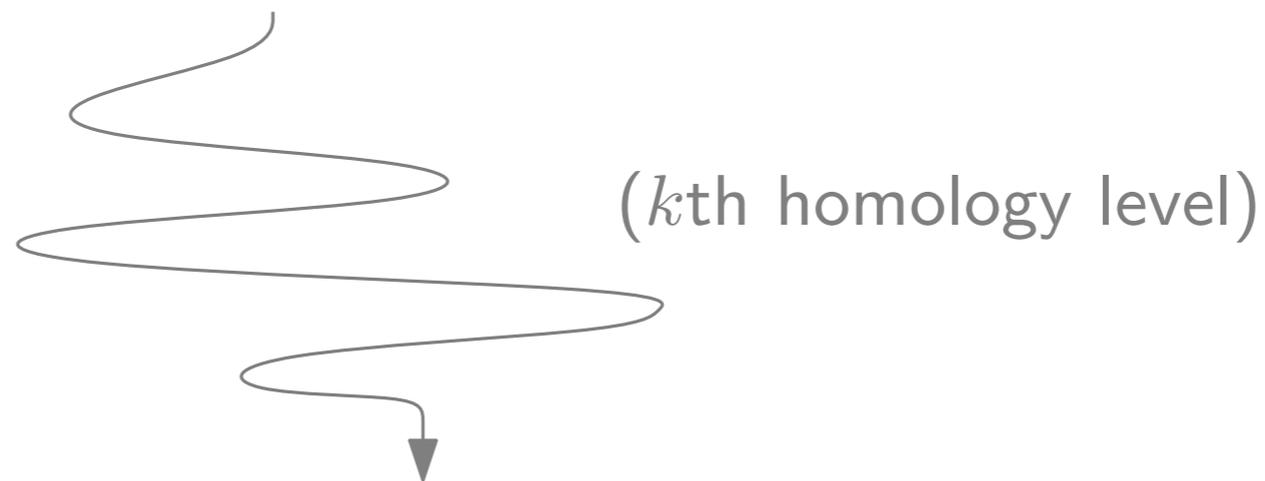
Outline

- Overview of the proof of [CEH'05] — where continuity and triangulability are needed;
- A new, simple, geometrically-flavored proof of stability with an upper bound of $3\|f - g\|_\infty$ on the bottleneck distance;
- Reducing the upper bound from $3\|f - g\|_\infty$ to $\|f - g\|_\infty$ — interpolating at algebraic level directly.

Working at Algebraic Level

→ (give up functional point of view / work at homology level
rephrase statements and proofs in purely algebraic terms)

$$F_\alpha \hookrightarrow G_{\alpha+\varepsilon} \hookrightarrow F_{\alpha+2\varepsilon} \hookrightarrow G_{\alpha+3\varepsilon} \hookrightarrow \dots$$



$$H_k(F_\alpha) \rightarrow H_k(G_{\alpha+\varepsilon}) \rightarrow H_k(F_{\alpha+2\varepsilon}) \rightarrow H_k(G_{\alpha+3\varepsilon}) \rightarrow \dots$$

Working at Algebraic Level

(Note: all vector spaces are over a same fixed field, omitted in our notations)

A **persistence module** indexed by \mathbb{R} is a family $\{F_\alpha\}_{\alpha \in \mathbb{R}}$ of vector spaces and a family of linear maps $\{f_\alpha^\beta : F_\alpha \rightarrow F_\beta\}_{\alpha \leq \beta}$ such that $\forall \alpha \leq \beta \leq \gamma$, $f_\alpha^\alpha = \text{id}_{F_\alpha}$ and $f_\beta^\gamma \circ f_\alpha^\beta = f_\alpha^\gamma$.

Weak tameness condition: a persistence module $\mathcal{F}_\mathbb{R} = (F_\alpha, f_\alpha^\beta)$ is 0-tame if $\text{rank } f_\alpha^\beta < +\infty$ for all $\alpha < \beta$.

Working at Algebraic Level

(Note: all vector spaces are over a same fixed field, omitted in our notations)

A **persistence module** indexed by \mathbb{R} is a family $\{F_\alpha\}_{\alpha \in \mathbb{R}}$ of vector spaces and a family of linear maps $\{f_\alpha^\beta : F_\alpha \rightarrow F_\beta\}_{\alpha \leq \beta}$ such that $\forall \alpha \leq \beta \leq \gamma$, $f_\alpha^\alpha = \text{id}_{F_\alpha}$ and $f_\beta^\gamma \circ f_\alpha^\beta = f_\alpha^\gamma$.

Two persistence modules $\mathcal{F}_{\mathbb{R}} = (F_\alpha, f_\alpha^\beta)$ and $\mathcal{G}_{\mathbb{R}} = (G_\alpha, g_\alpha^\beta)$ are ε -**interleaved** if there exist two families of homomorphisms: $\{\phi_{n\varepsilon} : F_{n\varepsilon} \rightarrow G_{(n+1)\varepsilon}\}_{n \in 2\mathbb{Z}}$ and $\{\psi_{n\varepsilon} : G_{n\varepsilon} \rightarrow F_{(n+1)\varepsilon}\}_{n \in 1+2\mathbb{Z}}$ that make the following diagram commute:

$$\begin{array}{ccccccc}
 \dots & \longrightarrow & F_{2n\varepsilon} & \xrightarrow{\hspace{2cm}} & F_{(2n+2)\varepsilon} & \longrightarrow & \dots \\
 & & \nearrow & \searrow^{\phi_{2n\varepsilon}} & \nearrow & & \\
 & & \psi_{(2n-1)\varepsilon} & & \psi_{(2n+1)\varepsilon} & & \\
 \dots & \longrightarrow & G_{(2n-1)\varepsilon} & \xrightarrow{\hspace{2cm}} & G_{(2n+1)\varepsilon} & \longrightarrow & \dots
 \end{array}$$

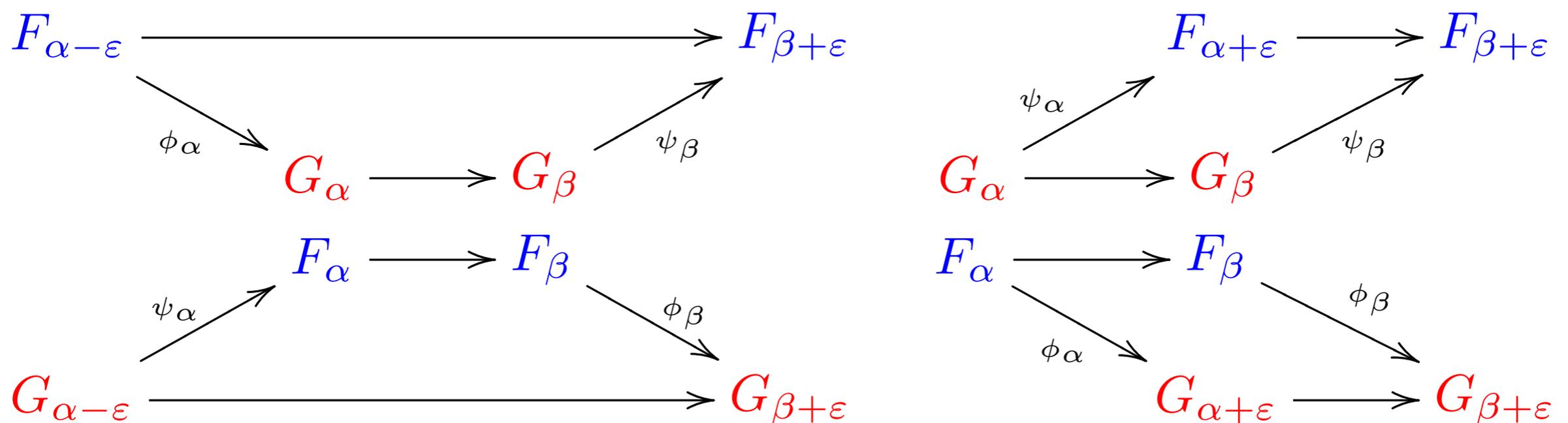
- proof of 3ε bound still holds (mixed module $\{H_{n\varepsilon}\}_{n \in \mathbb{Z}}$ defined similarly)

Working at Algebraic Level

(Note: all vector spaces are over a same fixed field, omitted in our notations)

A **persistence module** indexed by \mathbb{R} is a family $\{F_\alpha\}_{\alpha \in \mathbb{R}}$ of vector spaces and a family of linear maps $\{f_\alpha^\beta : F_\alpha \rightarrow F_\beta\}_{\alpha \leq \beta}$ such that $\forall \alpha \leq \beta \leq \gamma$, $f_\alpha^\alpha = \text{id}_{F_\alpha}$ and $f_\beta^\gamma \circ f_\alpha^\beta = f_\alpha^\gamma$.

Two persistence modules $\mathcal{F}_\mathbb{R} = (F_\alpha, f_\alpha^\beta)$ and $\mathcal{G}_\mathbb{R} = (G_\alpha, g_\alpha^\beta)$ are **strongly ε -interleaved** if \exists two families of homomorphisms: $\{\phi_\alpha : F_\alpha \rightarrow G_{\alpha+\varepsilon}\}_{\alpha \in \mathbb{R}}$ and $\{\psi_\alpha : G_\alpha \rightarrow F_{\alpha+\varepsilon}\}_{\alpha \in \mathbb{R}}$ that make the following diagrams commute $\forall \alpha \leq \beta$:

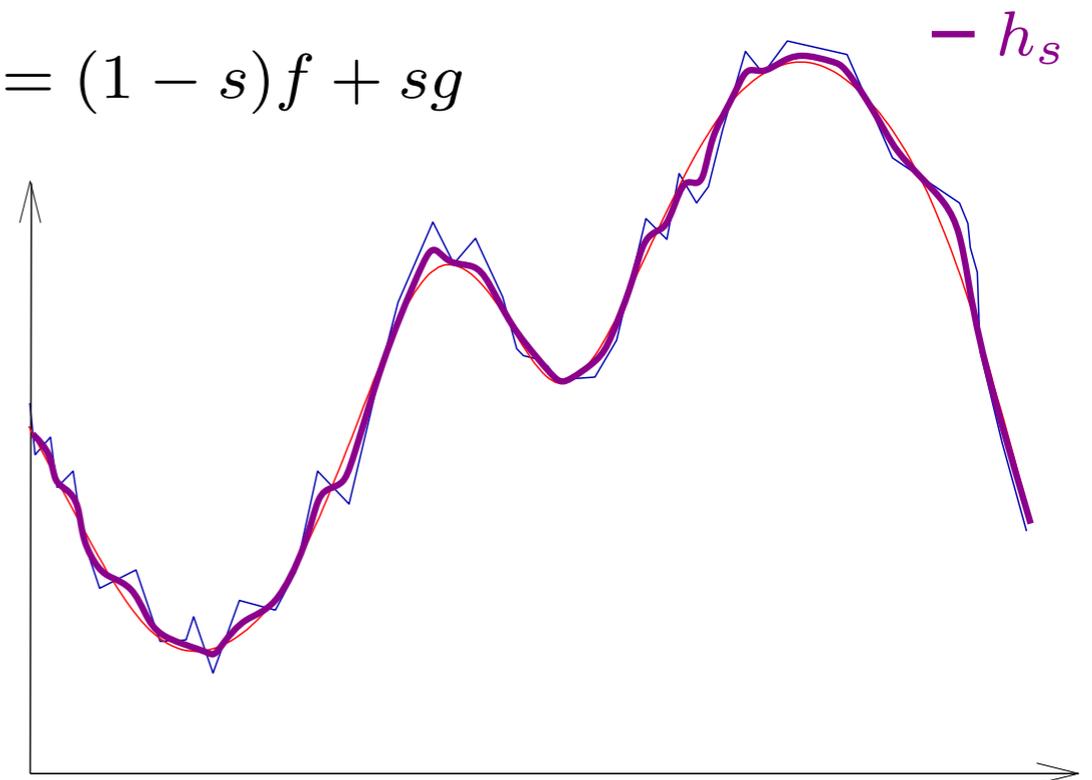
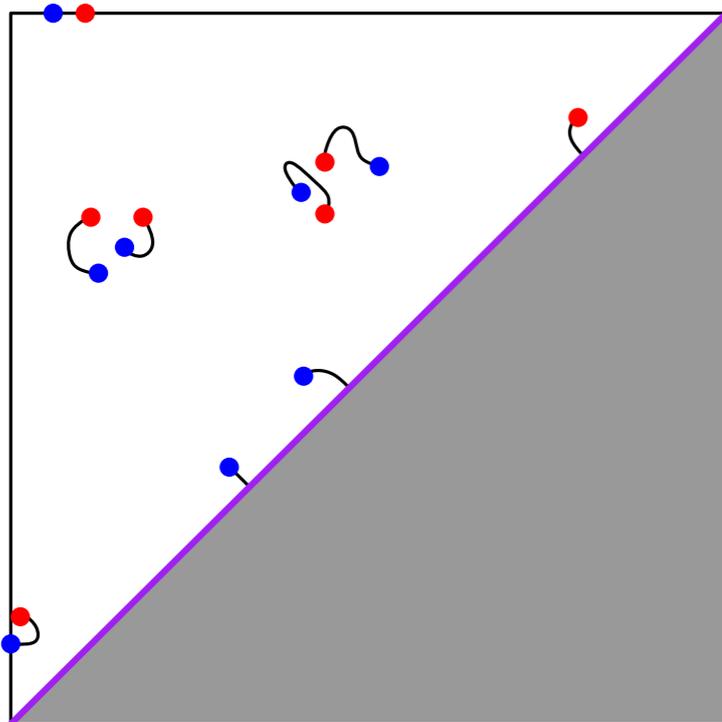


Back to the Original Proof

Let $f, g : \mathbb{X} \rightarrow \mathbb{R}$ be tame, and let $\varepsilon = \|f - g\|_\infty$.

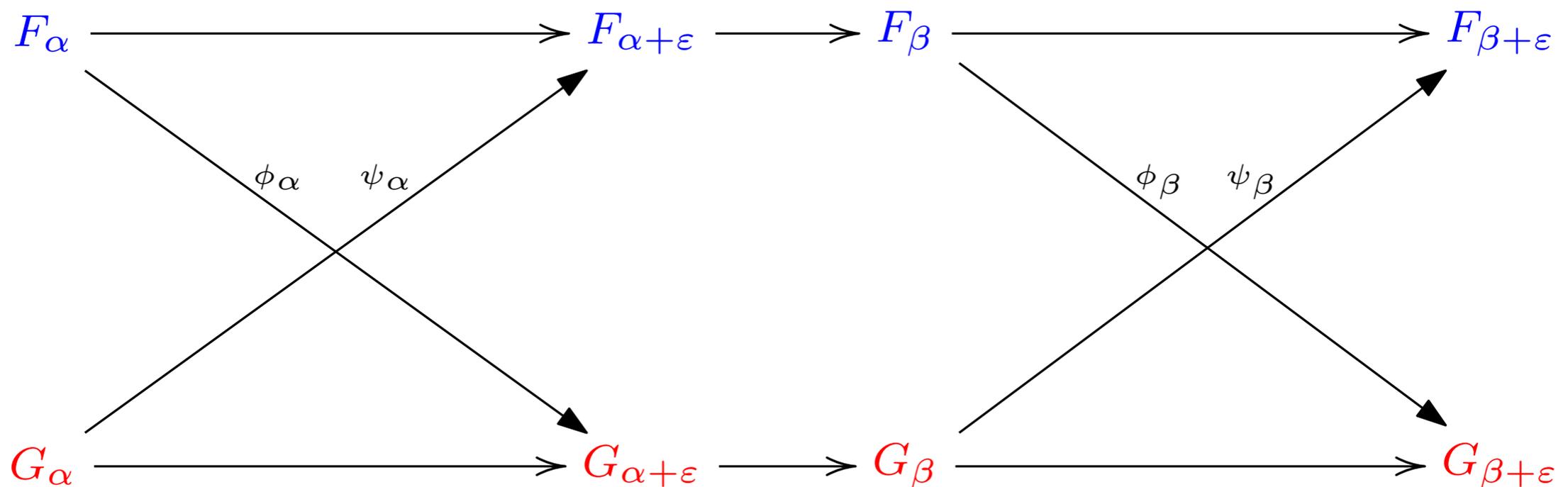
$$\begin{cases} F_\alpha := f^{-1}((-\infty, \alpha]) \\ G_\alpha := g^{-1}((-\infty, \alpha]) \end{cases}$$

- Key observation: $\{F_\alpha\}_\alpha$ and $\{G_\alpha\}_\alpha$ are ε -**interleaved** w.r.t. inclusion:
- Bound on Hausdorff distance: $d_H^\infty(D_k f, D_k g) \leq \varepsilon$
- From Hausdorff to bottleneck: the *infinitesimal* case:
- Interpolation argument: $\forall s \in [0, 1], h_s = (1 - s)f + sg$



Interpolation between Persistence Modules

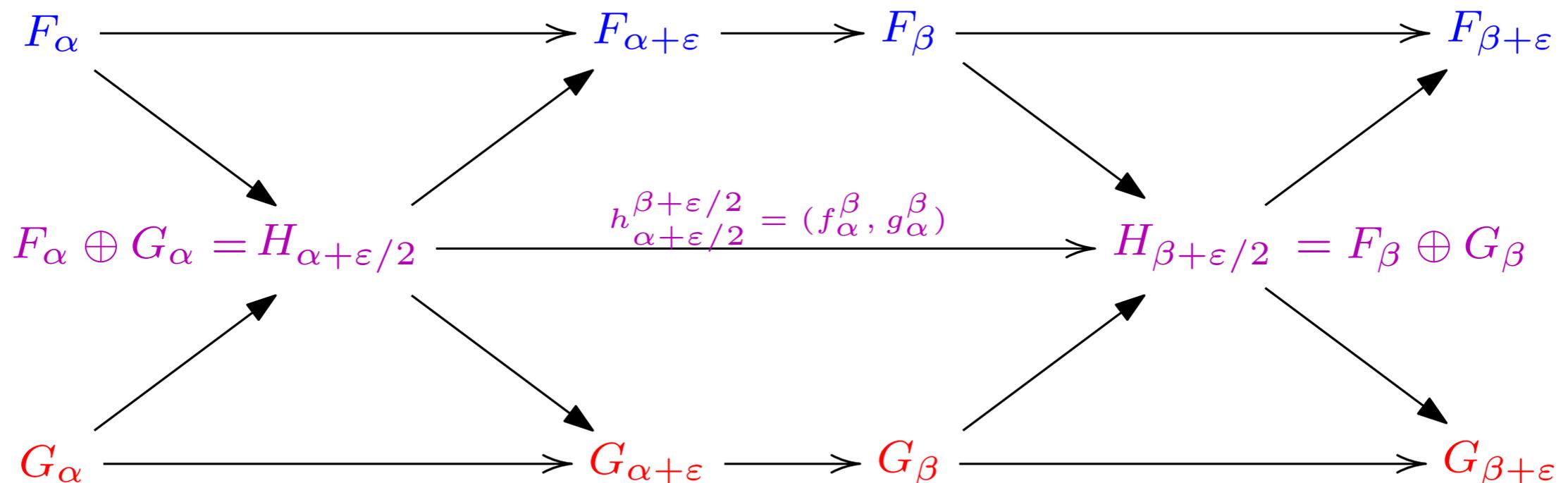
Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.



Interpolation between Persistence Modules

Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.

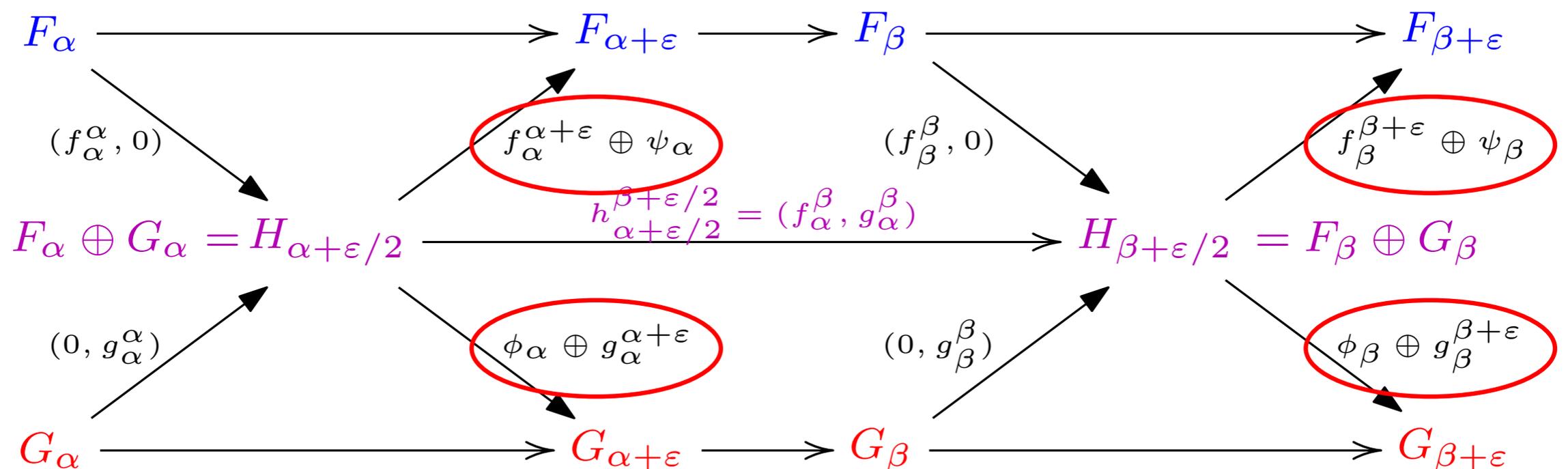
- define $\mathcal{H}_{\mathbb{R}}$ as the $\frac{\varepsilon}{2}$ -shifted direct sum of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$,



Interpolation between Persistence Modules

Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.

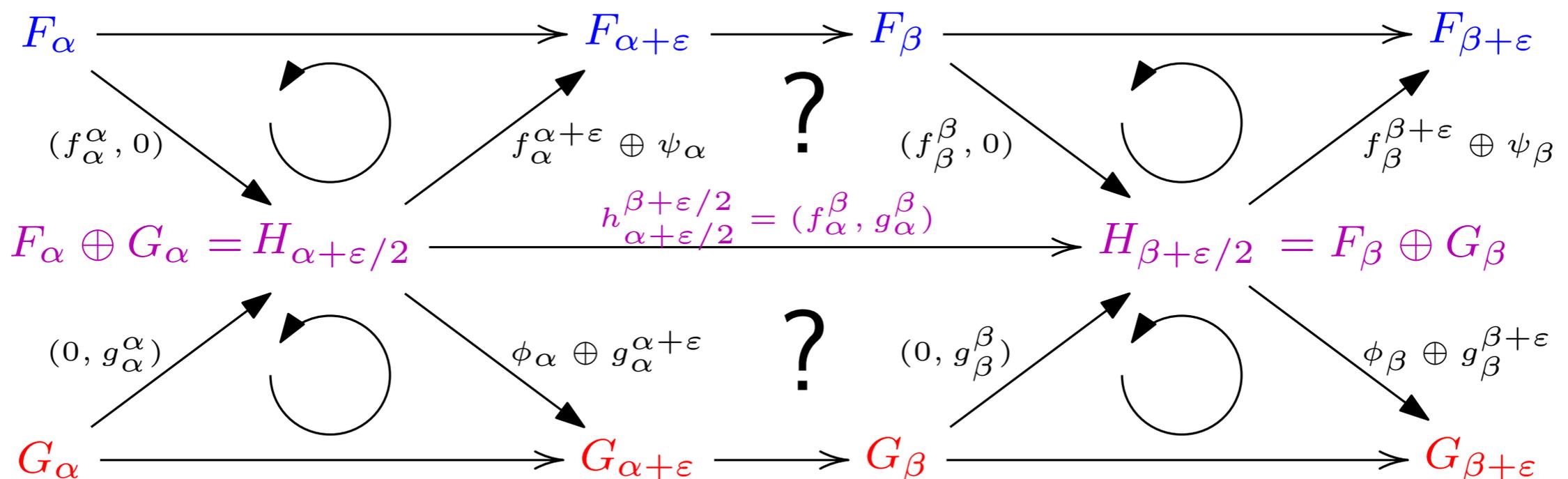
- define $\mathcal{H}_{\mathbb{R}}$ as the $\frac{\varepsilon}{2}$ -shifted direct sum of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$,
- combine both coordinates when projecting back onto $\mathcal{F}_{\mathbb{R}}$ or $\mathcal{G}_{\mathbb{R}}$,



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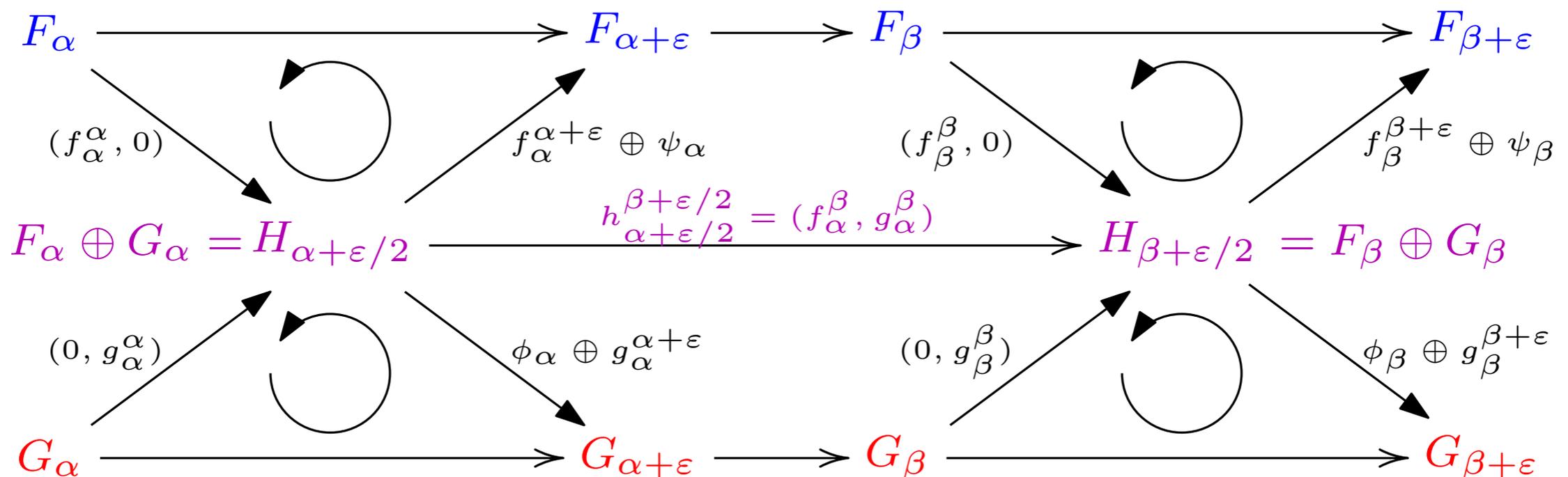


Interpolation between Persistence Modules

Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.

- define $\mathcal{H}_{\mathbb{R}}$ as the $\frac{\varepsilon}{2}$ -shifted direct sum of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$,
- combine both coordinates when projecting back onto $\mathcal{F}_{\mathbb{R}}$ or $\mathcal{G}_{\mathbb{R}}$,
- make trapezoids commute: $\forall \beta \geq \alpha + \varepsilon, \forall (x, y) \in F_{\alpha} \oplus G_{\alpha}$,

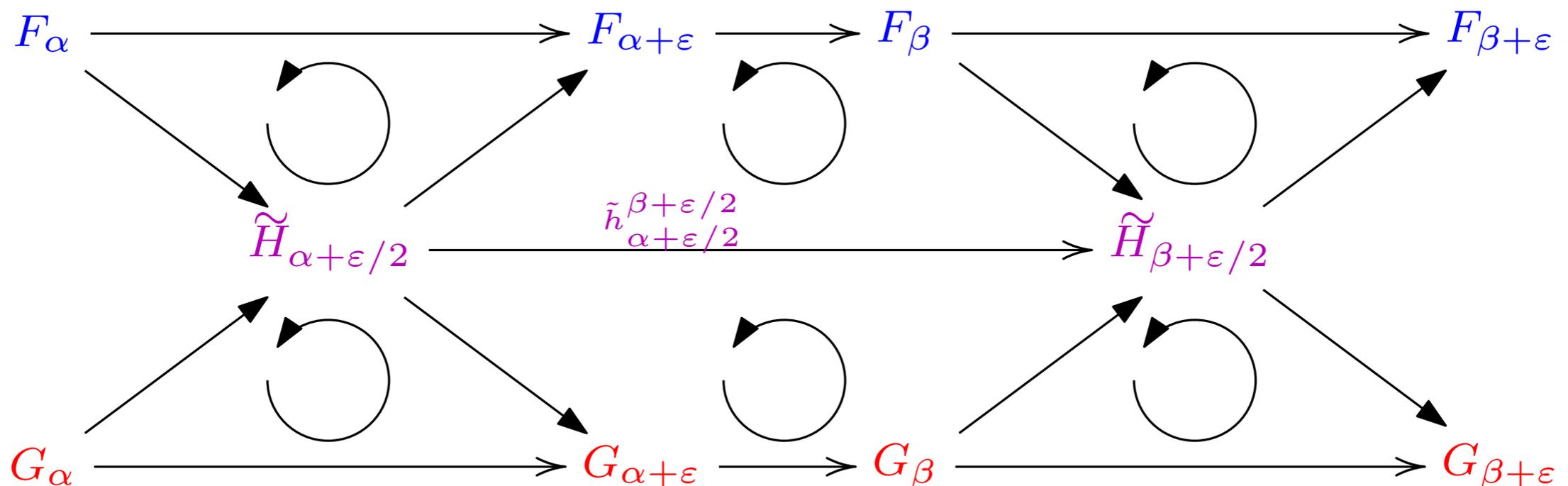
identify $(f_{\alpha}^{\beta}(x) + f_{\alpha+\varepsilon}^{\beta} \circ \psi_{\alpha}(y), 0)$ with $(f_{\alpha}^{\beta}(x), g_{\alpha}^{\beta}(y))$



Interpolation between Persistence Modules

Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.

Quotient persistence module $(\tilde{H}_{\alpha}, \tilde{h}_{\alpha}^{\beta})$ is *midpoint* of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$.

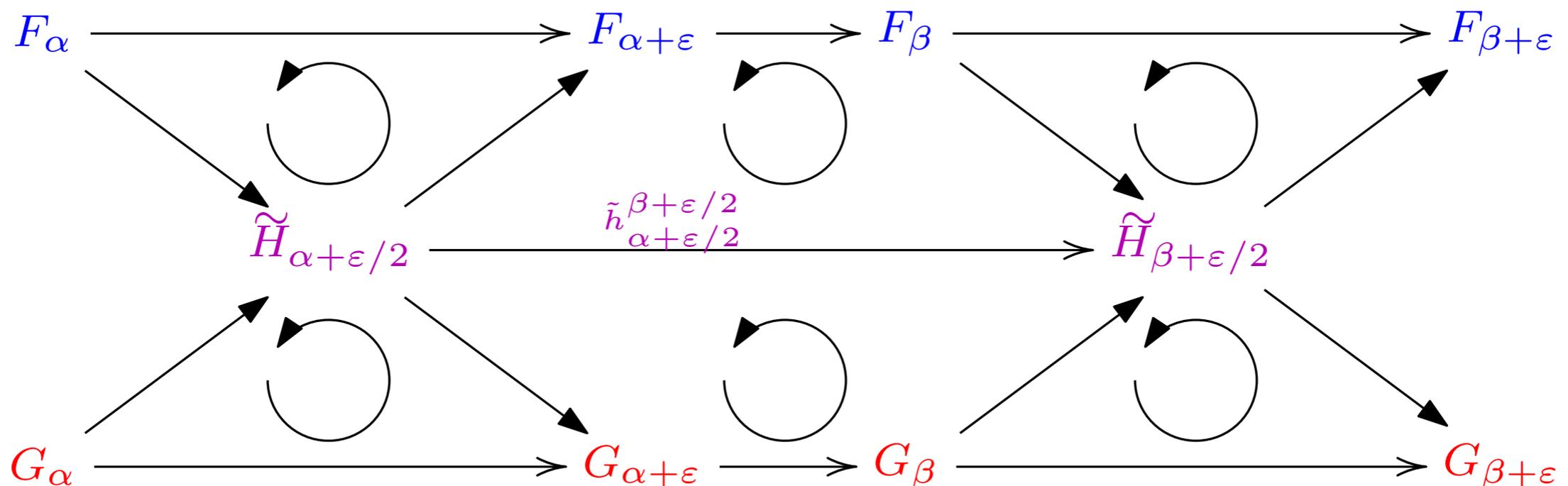


Interpolation between Persistence Modules

Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.

Quotient persistence module $(\tilde{H}_{\alpha}, \tilde{h}_{\alpha}^{\beta})$ is *midpoint* of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$.

More generally, we can define any *convex combination* of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$.



Interpolation between Persistence Modules

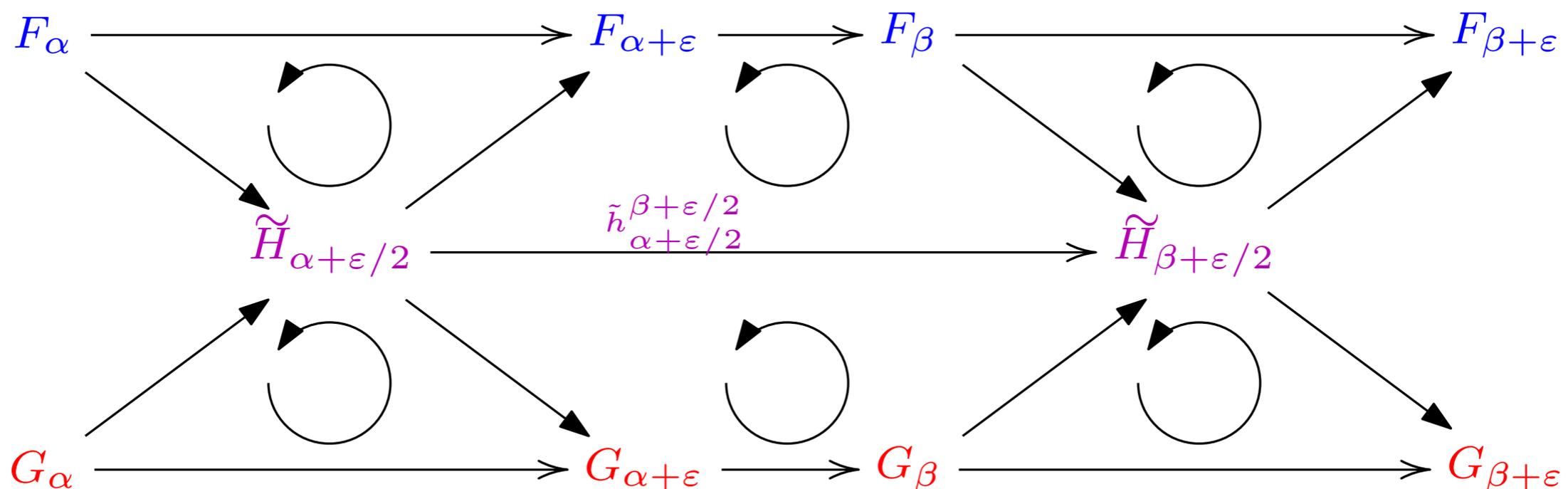
Let $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$ be strongly ε -interleaved.

Quotient persistence module $(\tilde{H}_{\alpha}, \tilde{h}_{\alpha}^{\beta})$ is *midpoint* of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$.

More generally, we can define any *convex combination* of $\mathcal{F}_{\mathbb{R}}$ and $\mathcal{G}_{\mathbb{R}}$.

Interpolation argument of [CEH'05] applies straightforwardly.

$$\Rightarrow d_{\mathbb{B}}^{\infty}(\mathbb{D} \mathcal{F}_{\mathbb{R}}, \mathbb{D} \mathcal{G}_{\mathbb{R}}) \leq \varepsilon$$



Take-Home Message(s)

- Stability is central in topological data analysis and simplification.
- We provide stability results for larger classes of spaces and functions.
- Basic version of our proof is simple and geometrically-flavored.
- Rephrasing of our results in a purely algebraic context enables the comparison of functions defined over different spaces (cf. Primoz's talk).