

CS233, CME251: Geometric and Topological Data Analysis

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Lecture 8
20 April 2022



Class Logistics

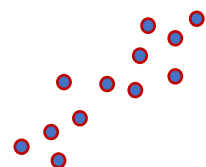
- Homework 1 is due today.
- Homework 2 (on TDA) is out and due Wed, May 4.

Last Time: Introduction to Computational Topology

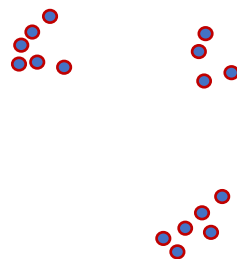
Topological Data Analysis (TDA)

The “Shape of Data”

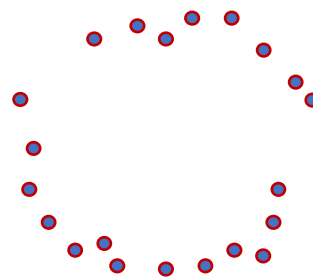
- TDA Studies Sampled Spaces



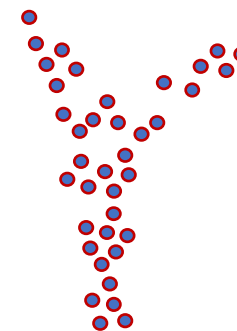
Regression



Cluster



Loop

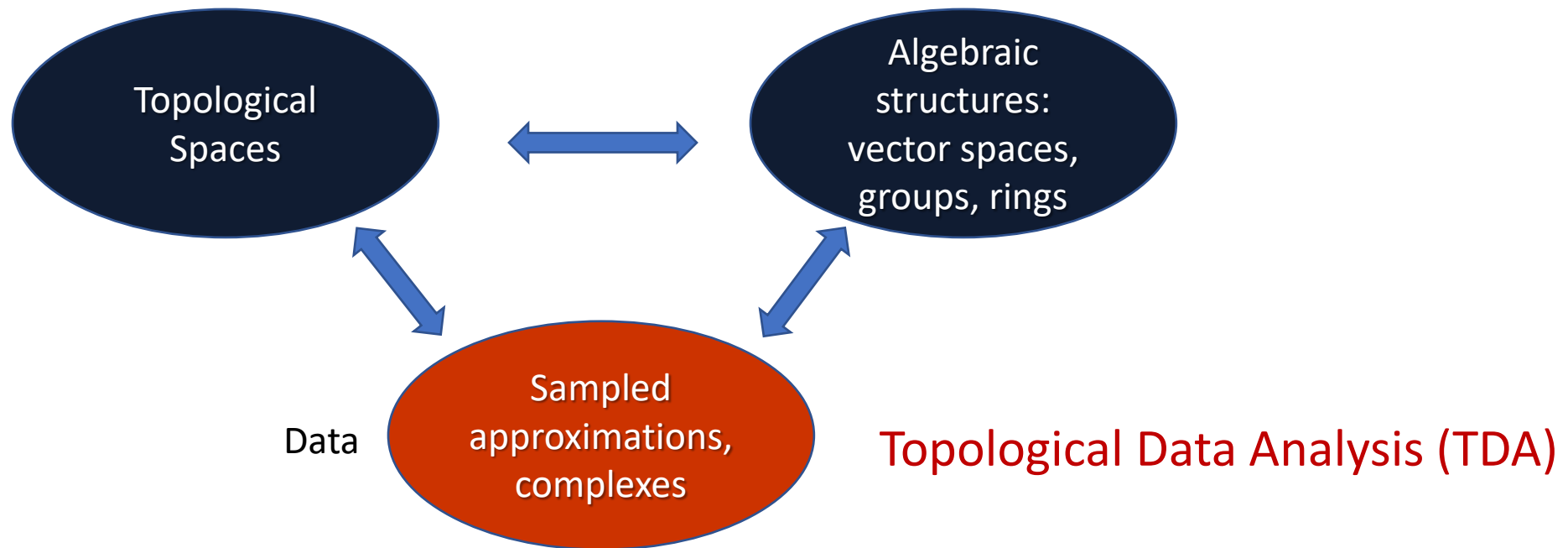


Flared

Topology “measures” connectivity, graded by dimension

Algebraic Topology and Topology Inference

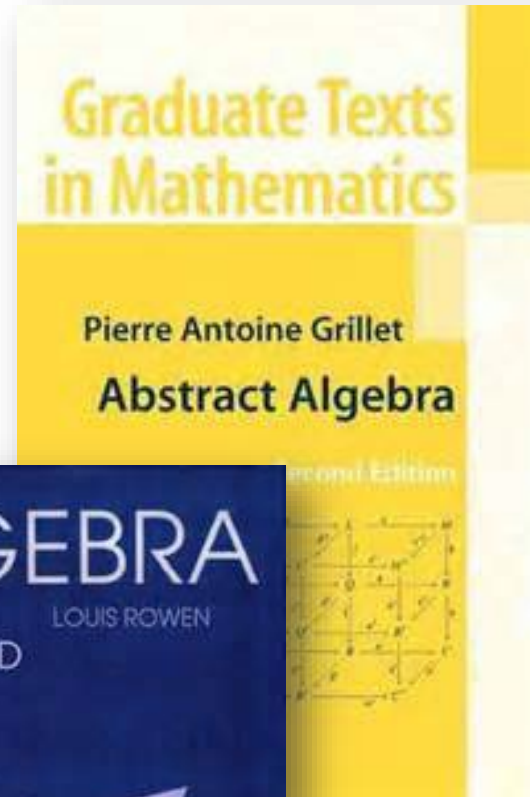
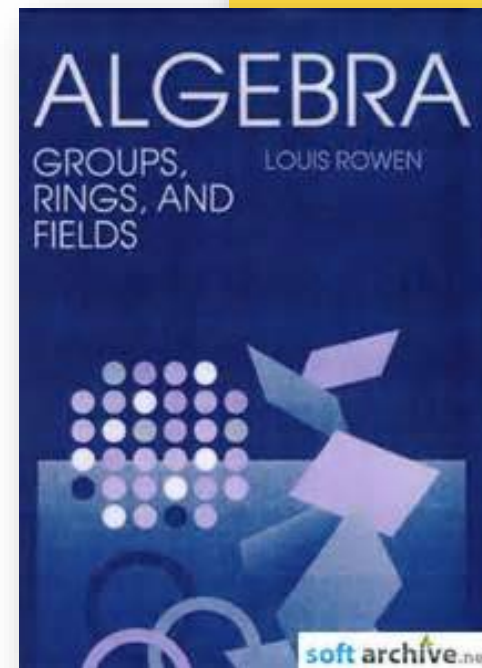
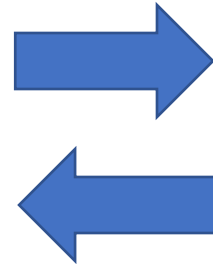
- Unlike geometry, topology studies the **global** structure of spaces
- Getting to this structure via **algebra** algebraic topology



From Data to Algebraic Objects

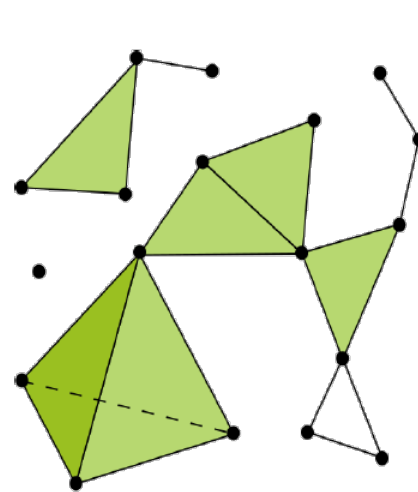


Algebraic entities as
data descriptors

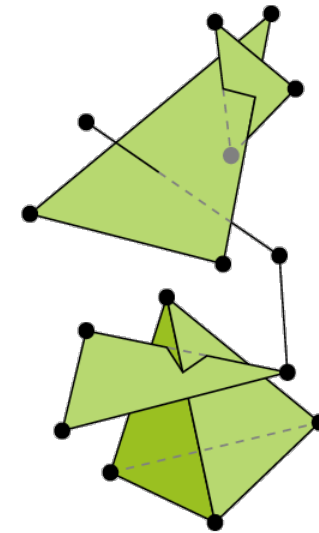


Simplicial Complexes

- A **simplicial complex** K is a finite set of simplices such that
 1. $\sigma \in K, \tau \leq \sigma \Rightarrow \tau \in K$,
 2. $\sigma, \sigma' \in K \Rightarrow \sigma \cap \sigma' \leq \sigma, \sigma'$ or $\sigma \cap \sigma' = \emptyset$.
- The **dimension** of K is $\dim K = \max\{\dim \sigma \mid \sigma \in K\}$.
- The **vertices** of K are the zero-simplices in K .
- A simplex is **principal** if it has no proper coface in K .

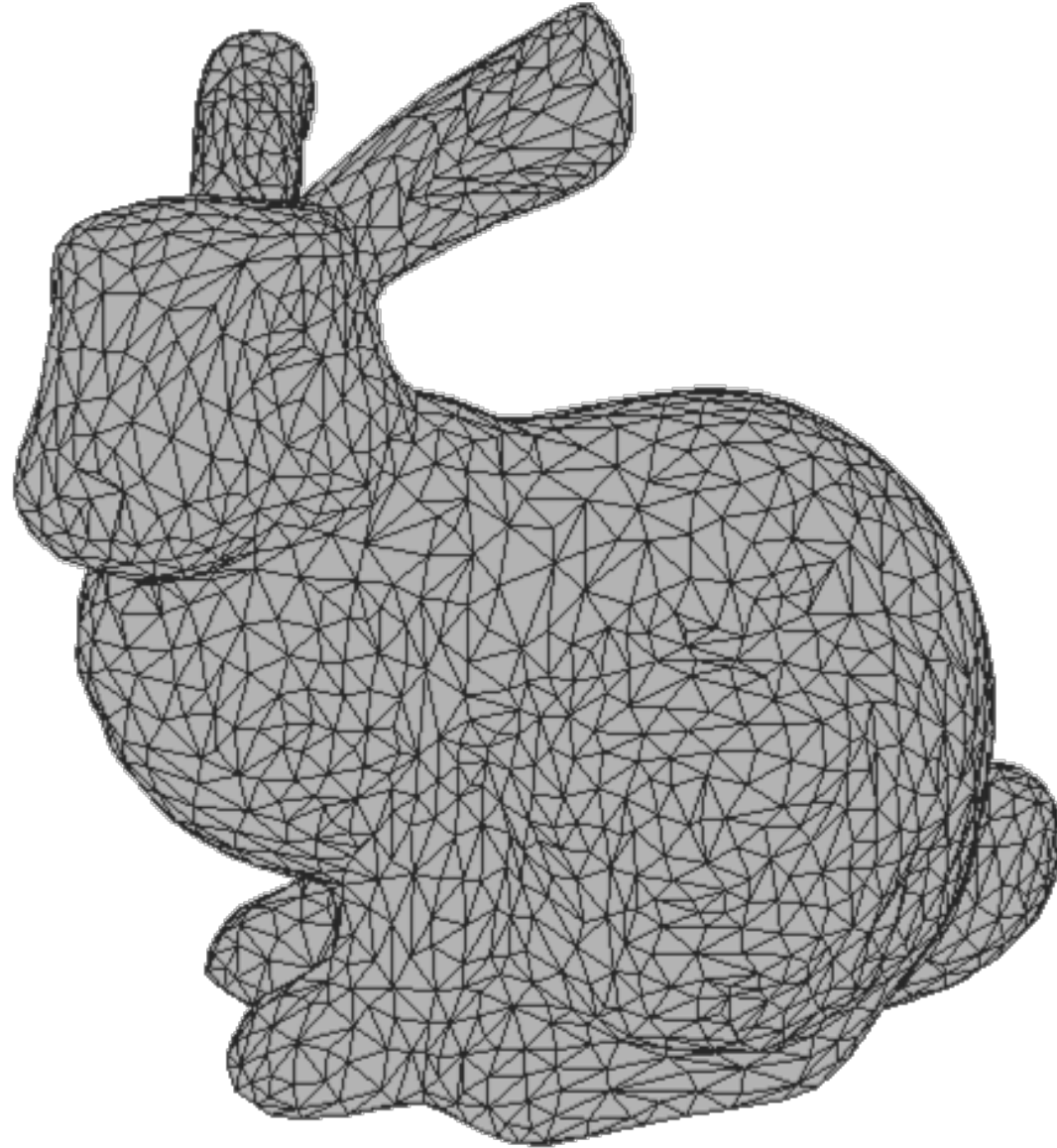


(left) an example

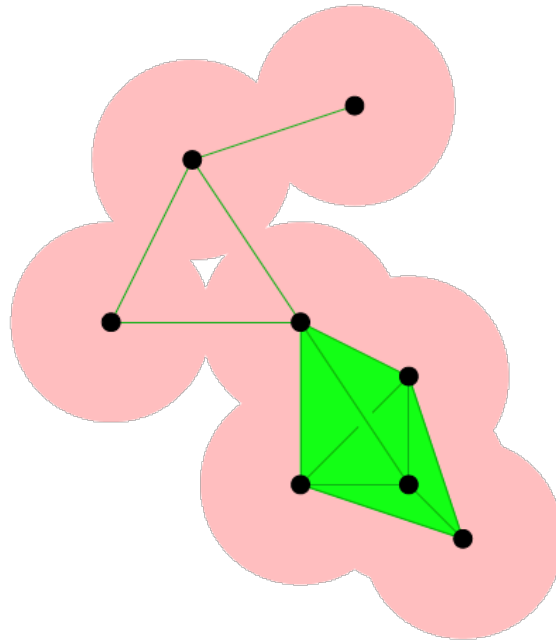


(right) a non example

Meshes are 2-D Complexes

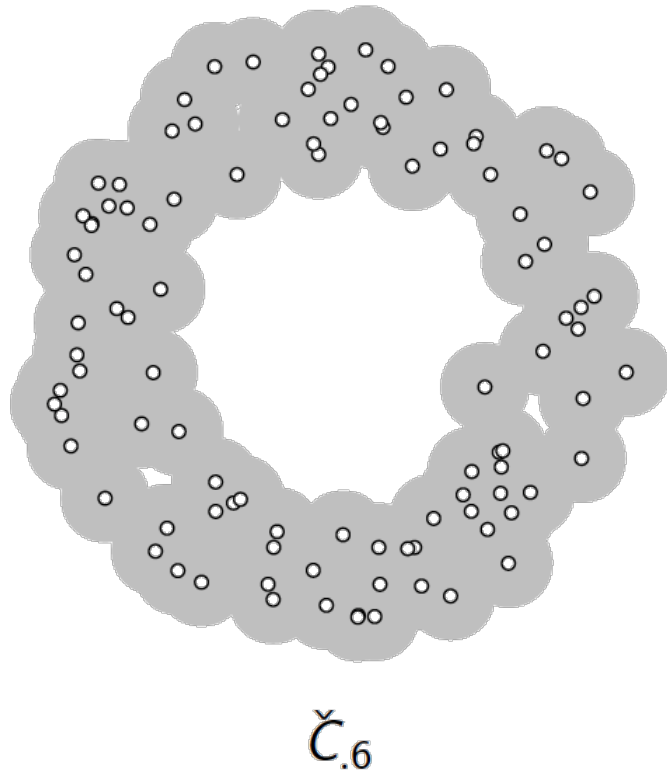


Čech Complex



- $C_\epsilon(M) = \{\text{conv} T \mid T \subseteq M, \bigcap_{m_i \in T} B_\epsilon(m_i) \neq \emptyset\}$.
- $\sum_{k=0}^m \binom{m}{k} = 2^{m+1} - 1$
- $C_\epsilon(M) \simeq \tilde{M}$

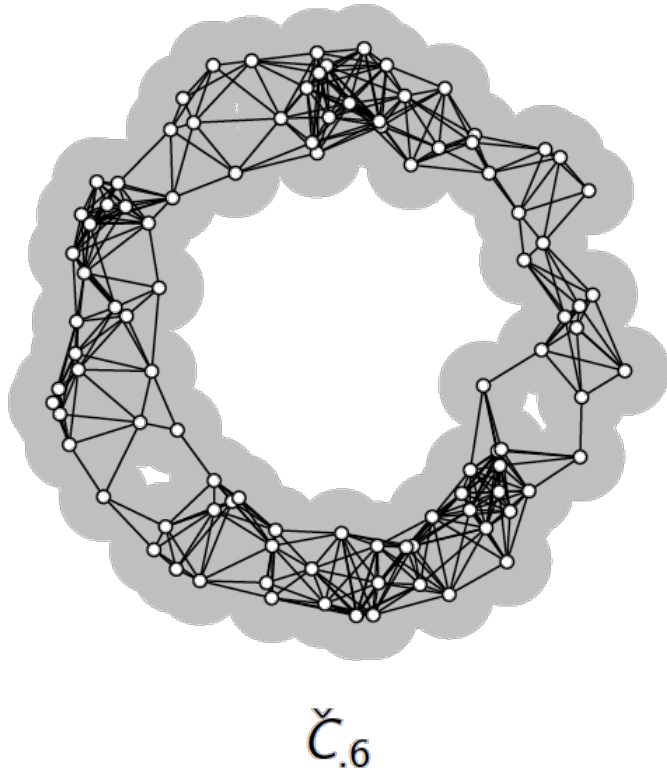
Čech Complex



The Čech complex \check{C}_ϵ encodes the intersection pattern of M_ϵ : Encode:

Points as *vertices*
(0-cells)

Čech Complex

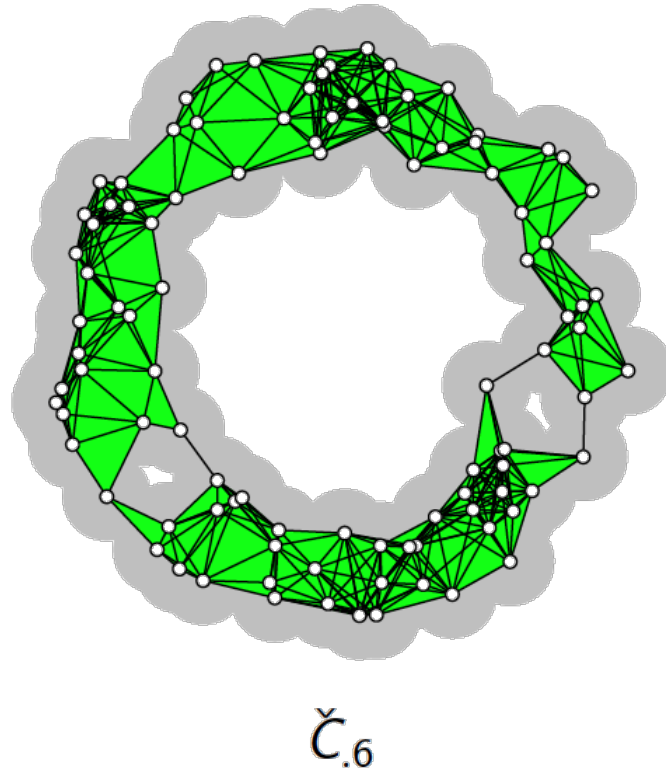


The Čech complex \check{C}_{ϵ} encodes the intersection pattern of M_{ϵ} : Encode:

Points as *vertices*
(0-cells)

Pairwise intersections
as *edges* (1-cells)

Čech Complex



The Čech complex \check{C}_ϵ encodes the intersection pattern of M_ϵ : Encode:

Points as *vertices*
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Pairwise intersections
as *edges* (1-cells)

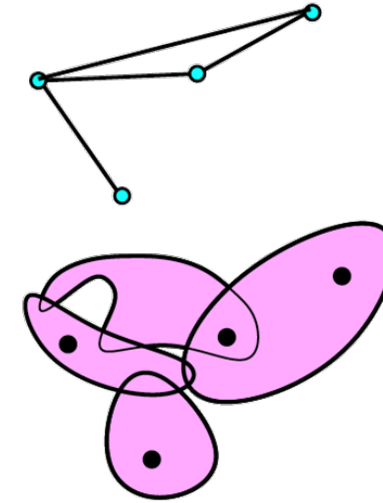
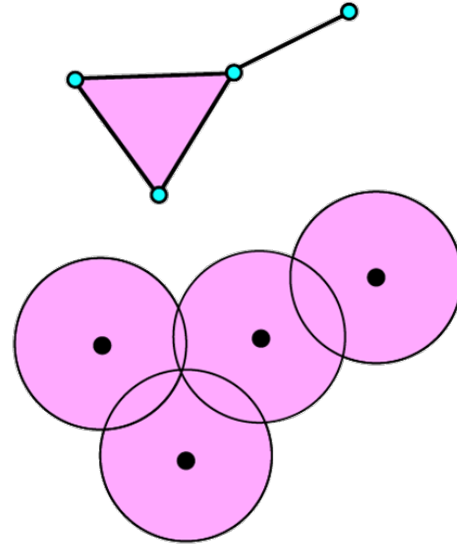
Threeway intersections
as *triangles* (2-cells)

k -way intersections as
($k+1$)-cells

Can be hard to compute ...

General Čech Complex

Lemma (Nerve Lemma, Leray '45)
 \check{C}_ϵ is topologically equivalent to M_ϵ .



Nerve theorem (Leray): If all the intersections between opens in \mathcal{U} are either empty or contractible then $C(\mathcal{U})$ and $X = \cup_{i \in I} U_i$ are homotopy equivalent.

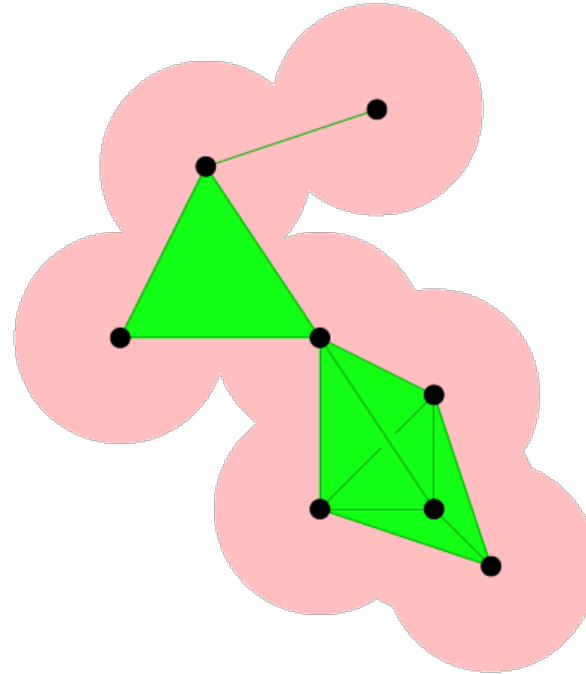
\Rightarrow The combinatorics of the covering (a simplicial complex) carries the topology of the space.

Warning: even when the open sets are euclidean balls, the computation of the Čech complex is a very difficult task!

Rips-Vietoris Complex

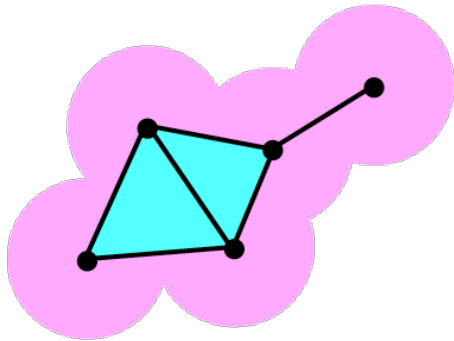
The “poor man’s” alternative
to the Čech

This is a common complex
For computations

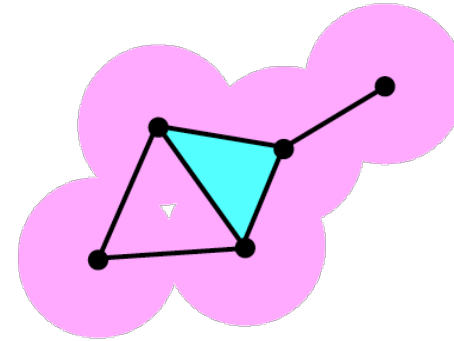


- $R_\epsilon(M) = \{\text{conv } T \mid T \subseteq M, d(m_i, m_j) < \epsilon, m_i, m_j \in T\}.$
- Still $O\left(\binom{m}{k}\right)$ for the k th skeleton
- Need $(k + 1)$ st skeleton for computing H_k

Rips vs. Čech



Rips vs Čech



Let $L = \{p_0, \dots, p_n\}$ be a (finite) point cloud (in a metric space).

The **Rips complex** $\mathcal{R}^\alpha(L)$: for $p_0, \dots, p_k \in L$,

$$\sigma = [p_0 p_1 \dots p_k] \in \mathcal{R}^\alpha(L) \text{ iff } \forall i, j \in \{0, \dots, k\}, d(p_i, p_j) \leq \alpha$$

- Easy to compute and fully determined by its 1-skeleton
- Rips-Čech interleaving: for any $\alpha > 0$,

$$\mathcal{C}^{\frac{\alpha}{2}}(L) \subseteq \mathcal{R}^\alpha(L) \subseteq \mathcal{C}^\alpha(L) \subseteq \mathcal{R}^{2\alpha}(L) \subseteq \dots$$

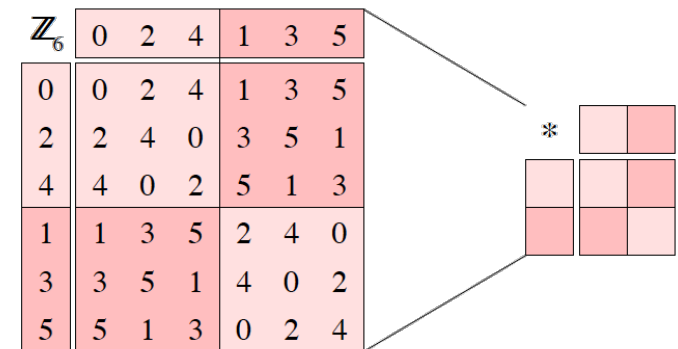
Groups

- A **group** $\langle G, * \rangle$ is a set G , together with a binary operation $*$ on G , such that the following axioms are satisfied:
 - (a) $*$ is associative.
 - (b) G has an **identity** e element for $*$ such that $e * x = x * e = x$ for all $x \in G$.
 - (c) any element a has an **inverse** a' with respect to the operation $*$, i.e. $\forall a \in G, \exists a' \in G$ such that $a' * a = a * a' = e$.
- If G is finite, the **order** of G is $|G|$.
- We often omit the operation and refer to G as the group.
- $\langle \mathbb{Z}, + \rangle, \langle \mathbb{R}, \cdot \rangle, \langle \mathbb{R}, + \rangle$, are all groups.
- A group G is **abelian** if its binary operation $*$ is commutative.

Factor / Quotient Groups

- Let H be a normal subgroup of group G .
- Left coset multiplication is well-defined by the equation

$$(aH)(bH) = (ab)H$$
- The cosets of H form a group G/H under left multiplication
- G/H is the **factor group** (or **quotient group**) of G modulo H .
- The elements in the same coset of H are **congruent modulo H** .

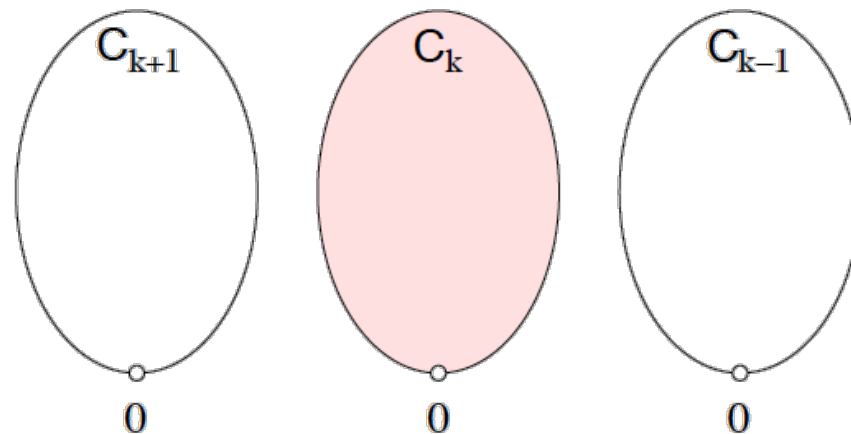


- $\{0, 2, 4\}$ is a normal subgroup
- Cosets $\{0, 2, 4\}, \{1, 3, 5\}$
- $\mathbb{Z}_6/\{0, 2, 4\} \cong \mathbb{Z}_2$

Chain Groups

Other coefficient
fields/rings also OK

- Simplicial complex K
- **k -chain**: $c = \sum_i n_i [\sigma_i]$, $n_i \in \mathbb{Z}$, $\sigma_i \in K$ (like a path)
- $[\sigma] = -[\tau]$ if $\sigma = \tau$ and σ and τ have different orientations.
- The **k th chain group \mathbf{C}_k** of K is the free abelian group on its set of oriented k -simplices
- $\text{rank } \mathbf{C}_k = ?$



We take linear combinations of
simplices of a given dimension k

Boundary Operator

- The boundary operator $\partial_k : \mathbf{C}_k \rightarrow \mathbf{C}_{k-1}$ is a homomorphism defined linearly on a chain c by its action on any simplex

$$\sigma = [v_0, v_1, \dots, v_k] \in c,$$

$$\partial_k \sigma = \sum_i (-1)^i [v_0, v_1, \dots, \hat{v}_i, \dots, v_k],$$

where \hat{v}_i indicates that v_i is deleted from the sequence.

- $\partial_1[a, b] = b - a.$
- $\partial_2[a, b, c] = [b, c] - [a, c] + [a, b] = [b, c] + [c, a] + [a, b].$
- $\partial_3[a, b, c, d] = [b, c, d] - [a, c, d] + [a, b, d] - [a, b, c].$

Boundary Theorem

- (Theorem) $\partial_{k-1}\partial_k = 0$, for all k .

- Proof:

$$\partial_{k-1}\partial_k[v_0, v_1, \dots, v_k] =$$

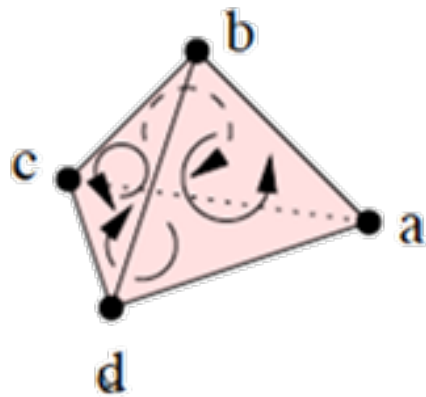
$$= \partial_{k-1} \sum_i (-1)^i [v_0, v_1, \dots, \hat{v}_i, \dots, v_k]$$

$$= \sum_{j < i} (-1)^i (-1)^j [v_0, \dots, \hat{v}_j, \dots, \hat{v}_i, \dots, v_k]$$

$$+ \sum_{j > i} (-1)^i (-1)^{j-1} [v_0, \dots, \hat{v}_i, \dots, \hat{v}_j, \dots, v_k]$$

$$= 0,$$

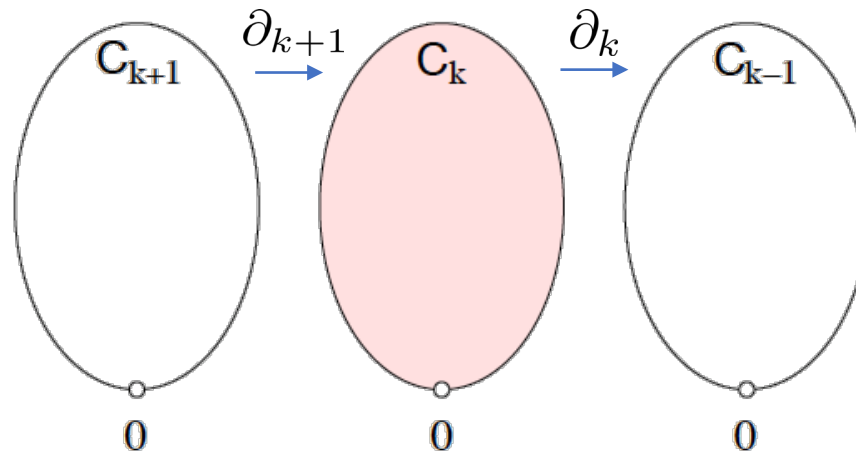
as switching i and j in the second sum negates the first sum.



Chain Complex

- The boundary operator connects the chain groups into a **chain complex** C_* :

$$\dots \rightarrow C_{k+1} \xrightarrow{\partial_{k+1}} C_k \xrightarrow{\partial_k} C_{k-1} \rightarrow \dots$$

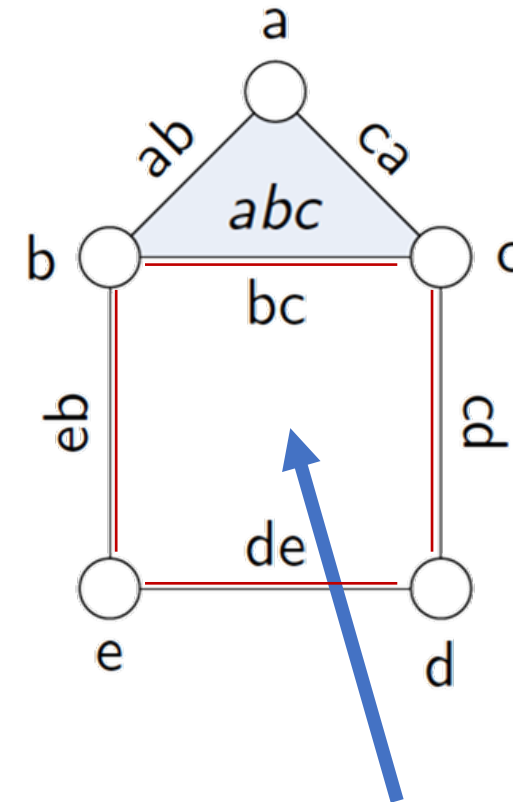
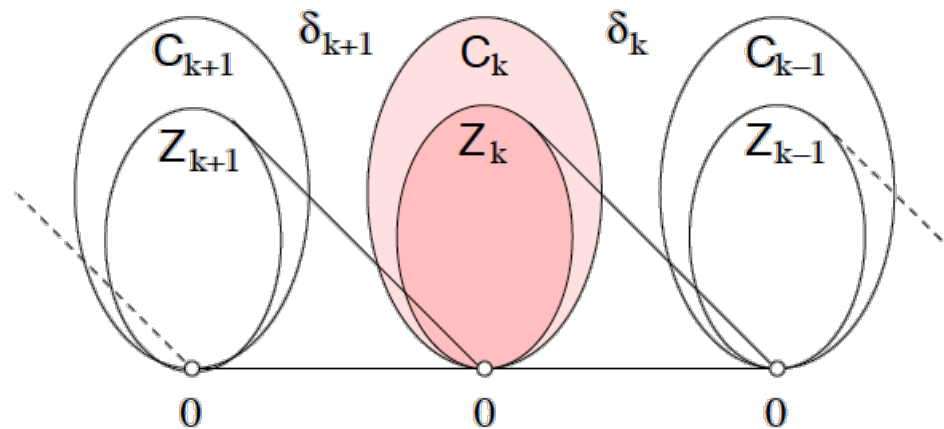


Cycle Group

- Let c be a k -chain
- If it has no boundary, it is a k -cycle (zycle?)
- $\partial_k c = \emptyset$, so $c \in \ker \partial_k$
- The k th cycle group is

$$Z_k = \ker \partial_k = \{c \in C_k \mid \partial_k c = \emptyset\}.$$

$$\partial = \delta$$



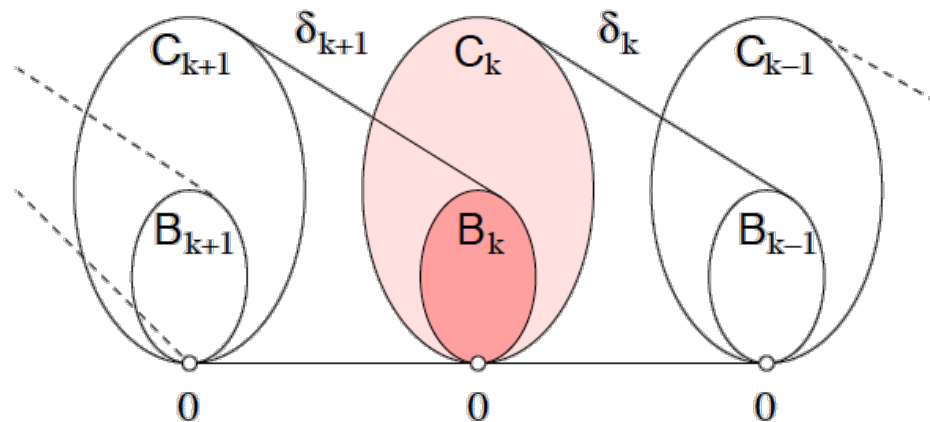
$$\begin{aligned} \partial(bc + cd + de + eb) \\ = c - b + d - c + e - d + b - e = 0. \end{aligned}$$

Boundary Group

- Let b be a k -chain
- If b is a boundary of something, it is a k -boundary.
- The k th boundary group is

$$\mathbf{B}_k = \text{im } \partial_{k+1} = \{c \in \mathbf{C}_k \mid \exists d \in \mathbf{C}_{k+1} : c = \partial_{k+1}d\}.$$

$$\partial = \delta$$



Boundaries are Cycles!

- Let b be a k -boundary.
- Then, $\exists c \in \mathbf{C}_{k+1}$, such that $b = \partial_{k+1}c$.
- What is the boundary of b ?

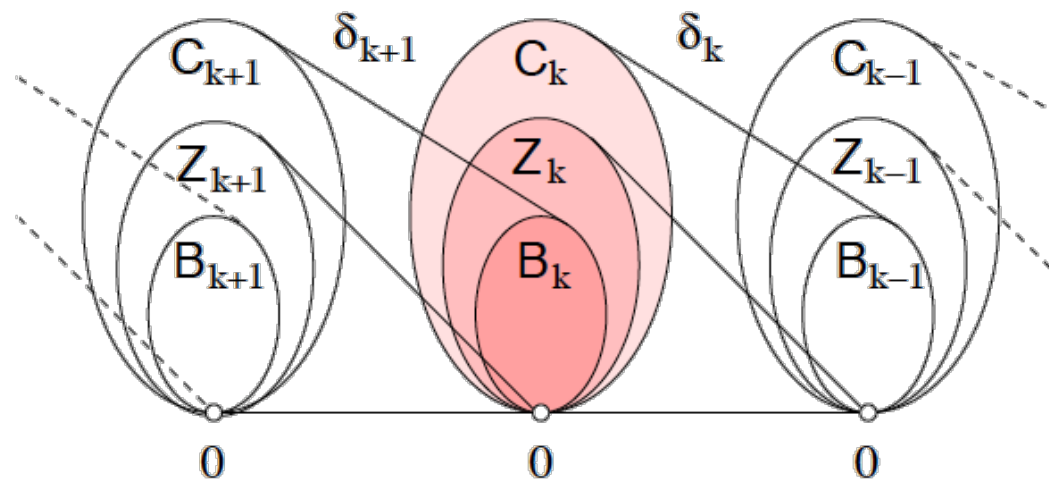
$$\partial_k b = \partial_k \partial_{k+1} c = \emptyset,$$

$$\bullet \mathbf{B}_k \subseteq \mathbf{Z}_k \subseteq \mathbf{C}_k$$

by the boundary theorem.

- That is, every boundary is a cycle!

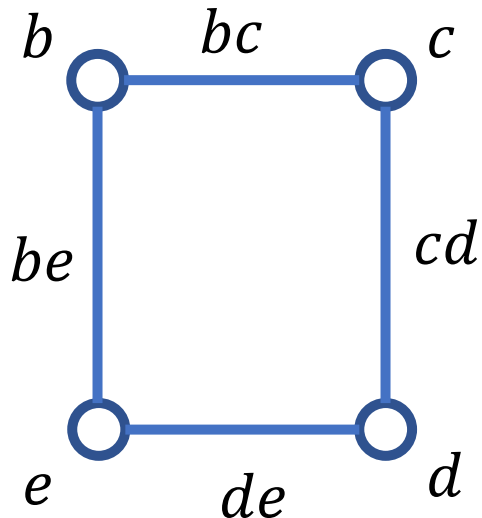
$$\partial = \delta$$



Nesting behavior!

Simplicial Complexes \rightarrow Vector Spaces

- ◆ Σ a simplicial complex, Σ_0 the 0-simplices (vertices), Σ_1 the 1-simplices (edges), Σ_2 the 2-simplices (triangles), ...
- ◆ Linear combinations with coefficients from \mathbb{F} , a field or ring, in the sequel typically $\mathbb{Z}/2\mathbb{Z} = \{0,1\}$
- ◆ $C_p(\Sigma)$, the vector space of p -chains
 - Intuitively, just allow addition and scalar multiplication (using \mathbb{F}) of simplices!
 - Linear combinations of p -simplices will be called p -chains

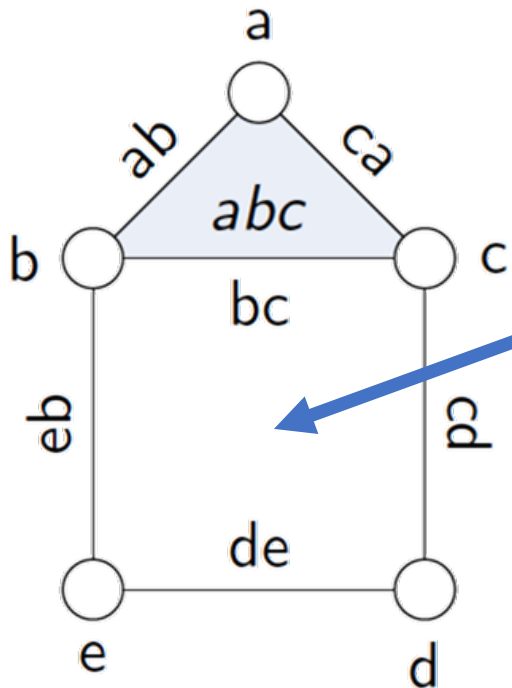


- ◆ Intuitively, $bc + cd + de + be$ traces out a loop bounding a box.

Main Actor: The Boundary Map ∂

- ♦ Alternating sum (hat denotes omission):

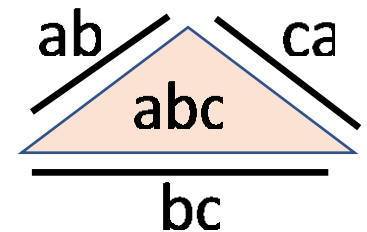
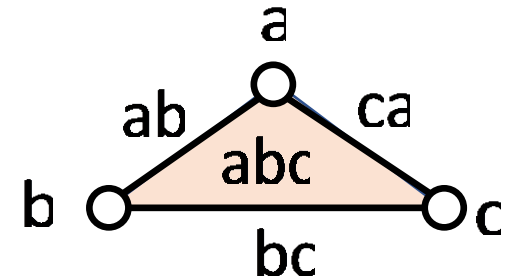
$$\partial[x_0, \dots, x_n] = \sum_{i=0}^n (-1)^i [x_0, \dots, \hat{x}_i, \dots, x_n]$$



$$\begin{aligned} \partial(bc + cd + de + eb) \\ = c - b + d - c + e - d + b - e = 0. \end{aligned}$$

- ♦ Key identity: $\partial^2 = 0$.

$$\begin{aligned} \partial^2(abc) &= \partial(bc - ac + ab) \\ &= c - b - c + a + b - a = 0. \end{aligned}$$



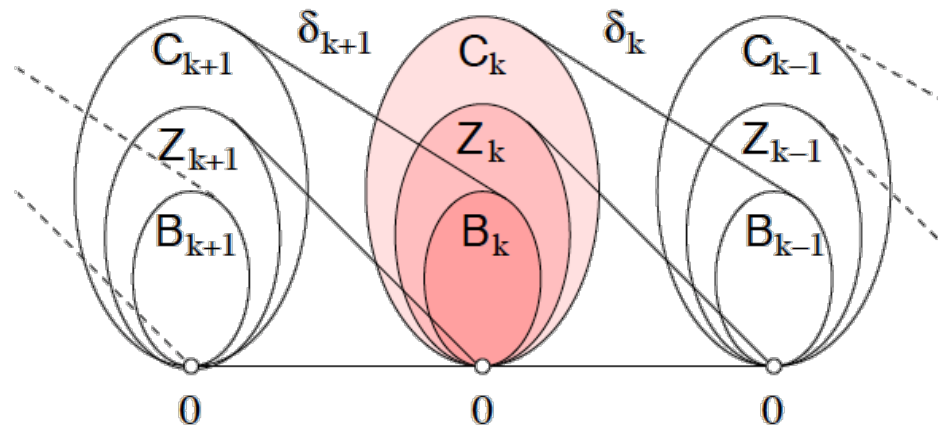
- ♦ $\partial = 0$ on linear combinations that are boundaries. Intuitively, $\partial^2 = 0$ says that the boundary of a simplex really is a boundary!

Simplicial Homology

- The k th homology group is

$$H_k = Z_k / B_k = \ker \partial_k / \text{im } \partial_{k+1}.$$

- If $z_1 = z_2 + B_k$, $z_1, z_2 \in Z_k$, we say z_1 and z_2 are **homologous**
- $z_1 \sim z_2$.



Homology Groups

2-manifold	H_0	H_1	H_2
sphere	\mathbb{Z}	$\{0\}$	\mathbb{Z}
torus	\mathbb{Z}	$\mathbb{Z} \times \mathbb{Z}$	\mathbb{Z}
projective plane	\mathbb{Z}	\mathbb{Z}_2	$\{0\}$
Klein bottle	\mathbb{Z}	$\mathbb{Z} \times \mathbb{Z}_2$	$\{0\}$

The Chain Complex, Cycles and Boundaries

- We now have a sequence of vector spaces and linear maps:

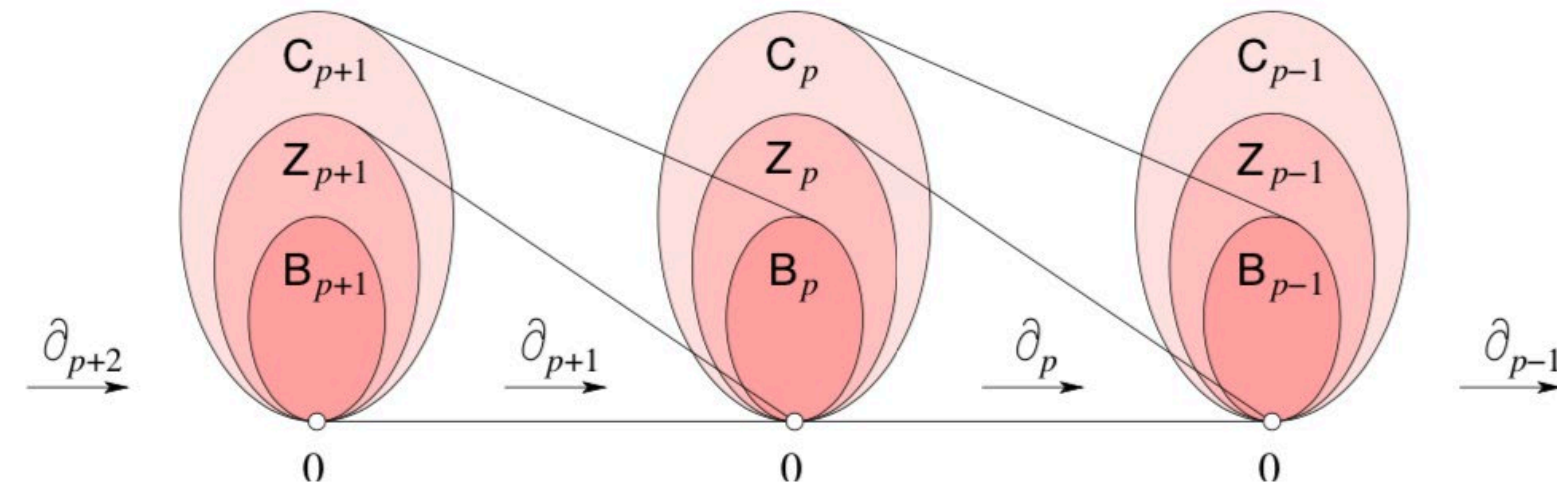
$$\dots \xrightarrow{\partial_{p+2}} C_{p+1} \xrightarrow{\partial_{p+1}} C_p \xrightarrow{\partial_p} C_{p-1} \xrightarrow{\partial_{p-1}} \dots$$

- Notation: $Z_p := \ker \partial_p = \{v \in C_p : \partial_p(v) = 0\}$ the p -cycles, $B_p := \text{im } \partial_{p+1} \subseteq C_p$ the p -boundaries.

p th homology vector space:

$$H_p := \frac{\ker \partial_p}{\text{im } \partial_{p+1}}$$

Intuition: p -dimensional connectivity



Focus on Betti Numbers β_i

- Ranks (dimensions) β_i of the free part of homology groups H_i

$$\beta_i = z_i - b_i$$

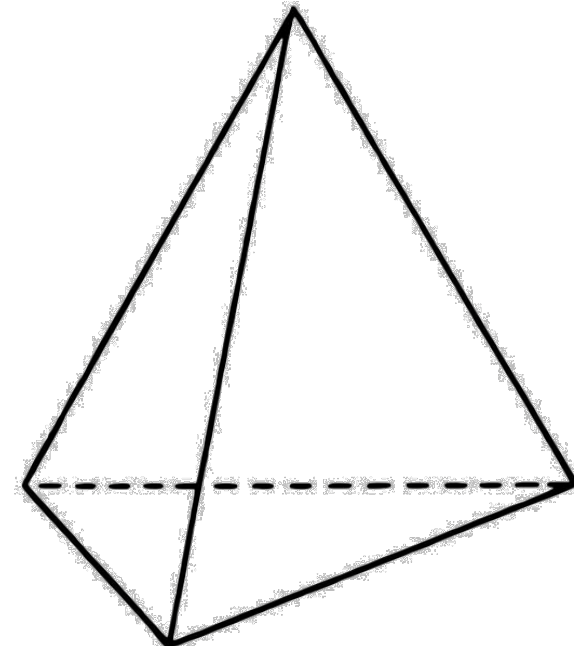
- β_0 counts the number of connected components

rank = # of independent
generators

- β_1 counts the number of independent loops

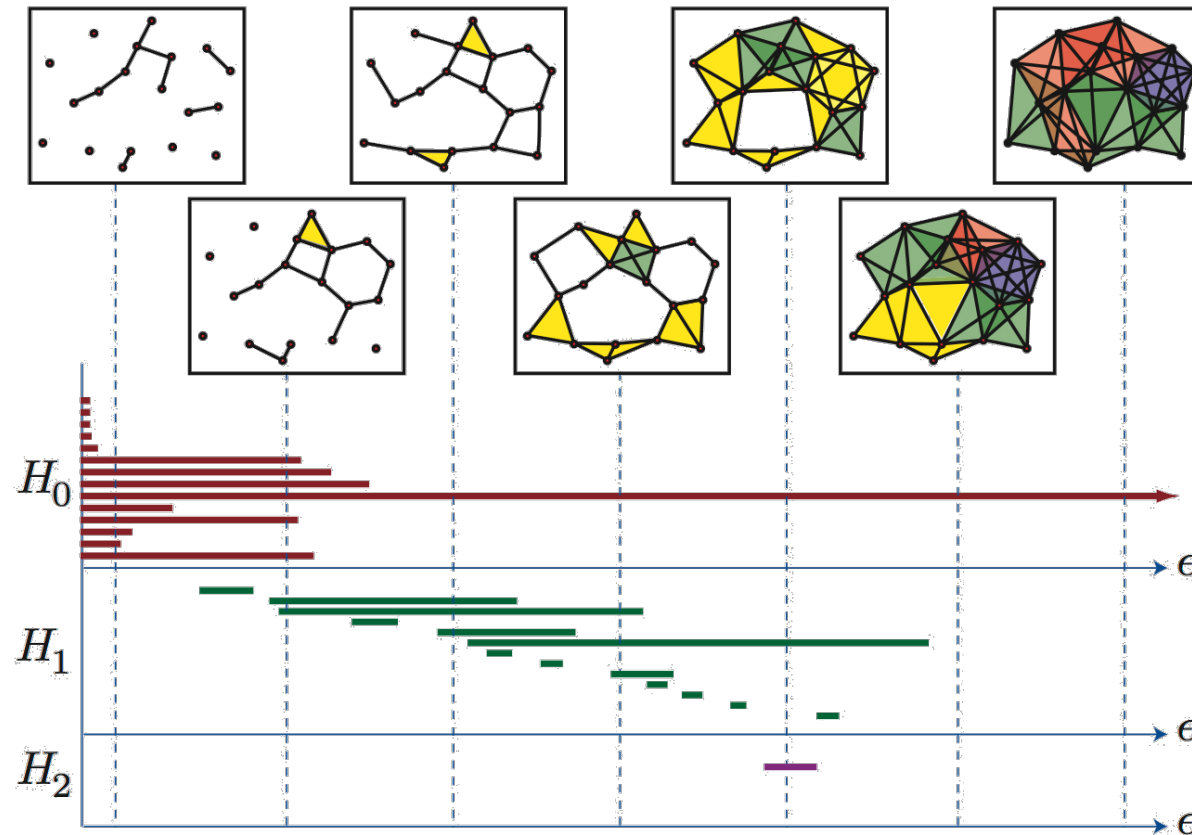
- β_2 counts the number of independent voids

- ...

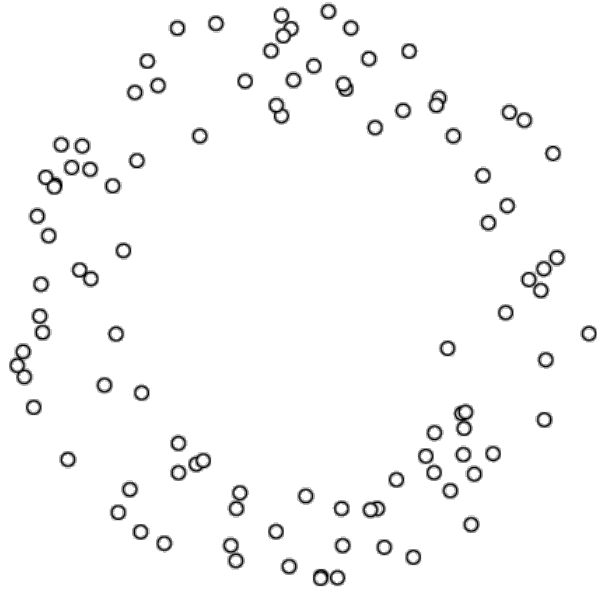


Topology is fundamentally a tool for classification

Today: Persistent Homology

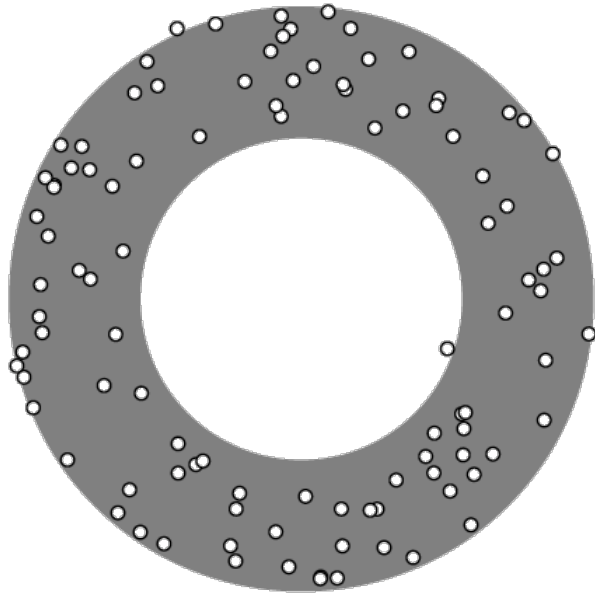


Sampled Data Has “Shape”



2-dimensional
Approximates annulus

Sampled Data Has “Shape”



2-dimensional

Approximates annulus

Topological features of annulus:

1 component ($\beta_0 = 1$)

1 loop ($\beta_1 = 1$)

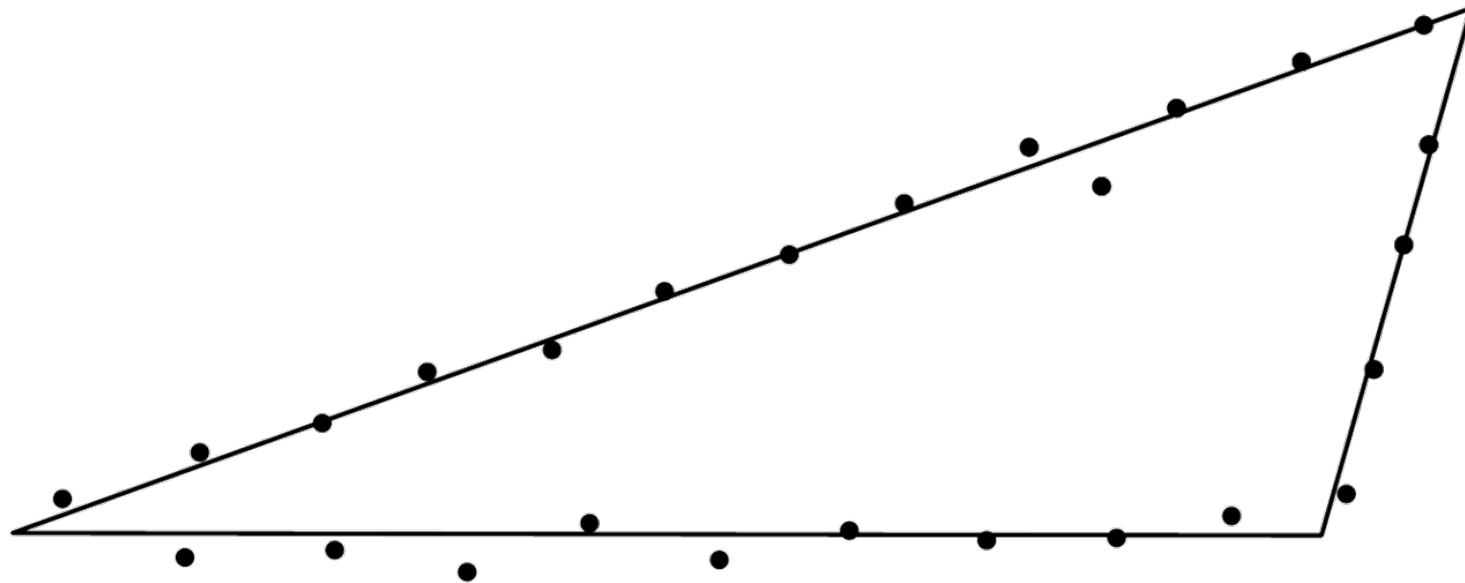
Goal: Recover *topology* of annulus from point cloud

We do so by building various complexes on the point cloud

Filtrations

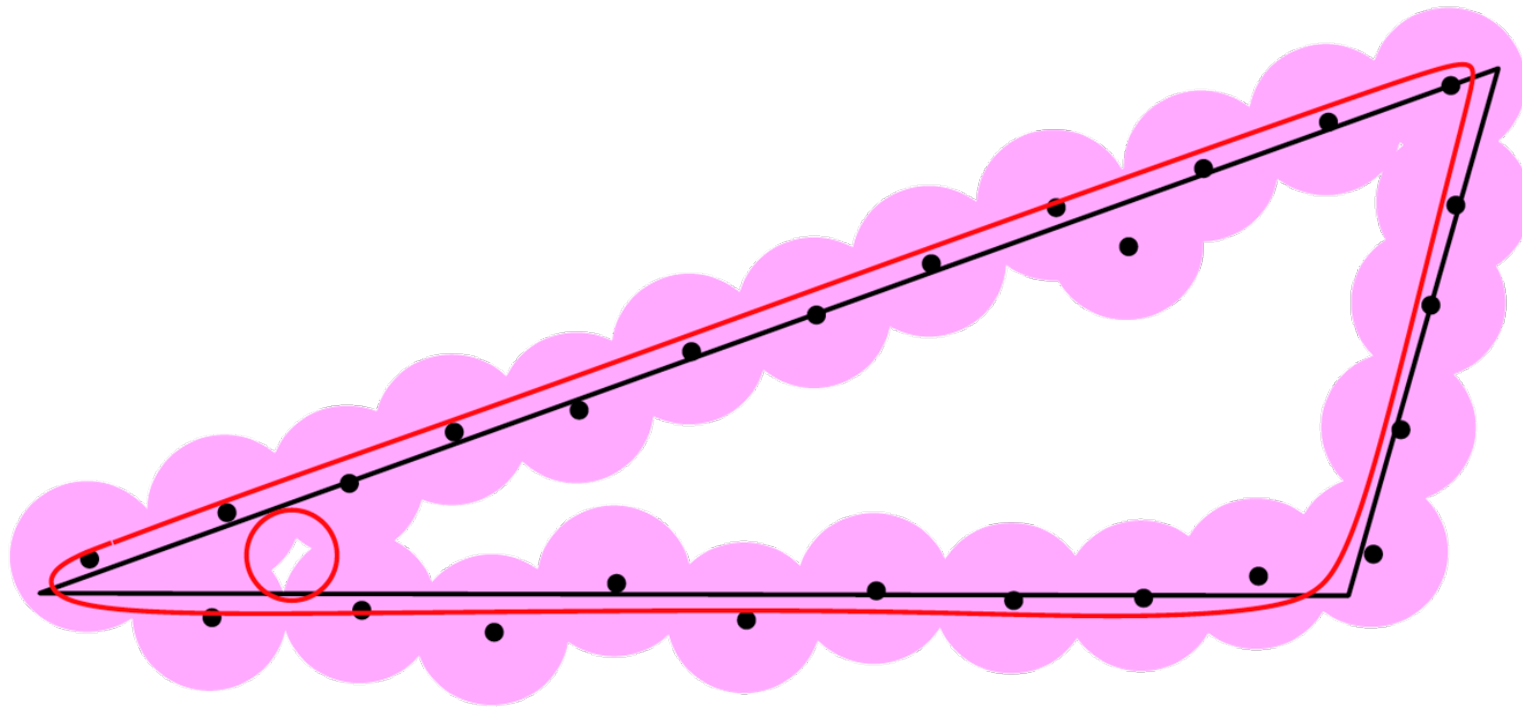
How to Choose ϵ ?

- How to determine the topology of the underlying space from a point cloud approximation?



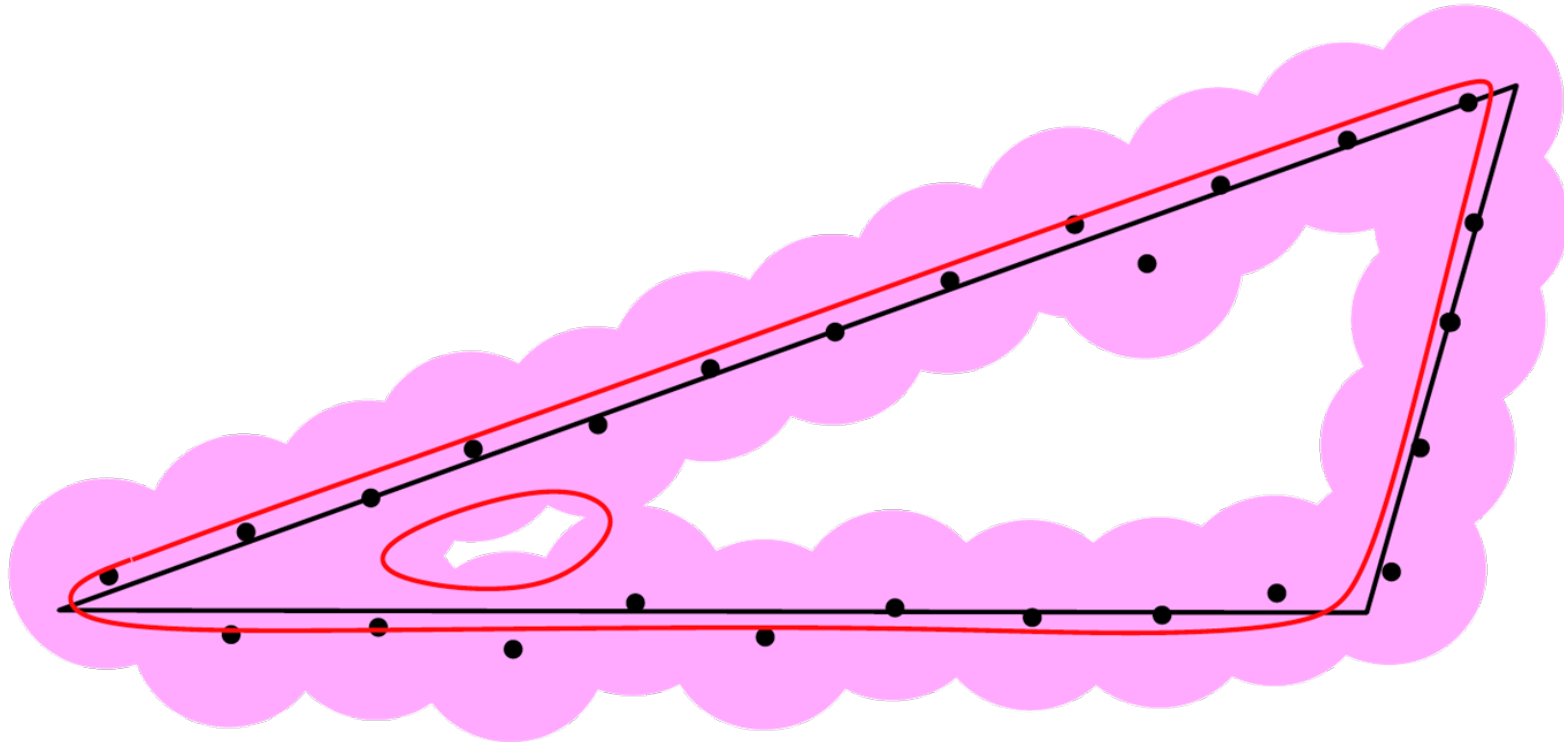
How to Choose ϵ ?

- How to determine the topology of the underlying space from a point cloud approximation?



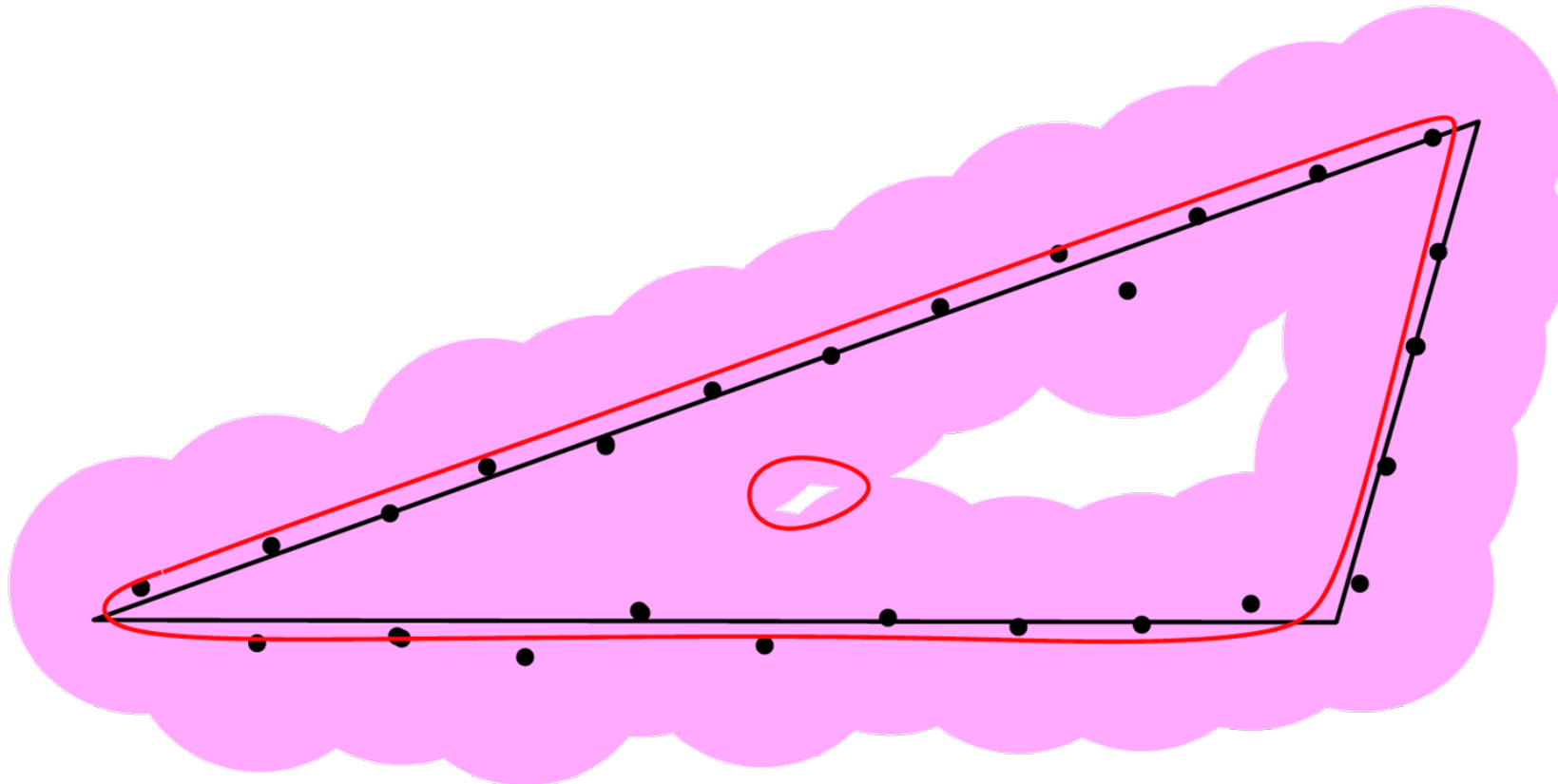
How to Choose ϵ ?

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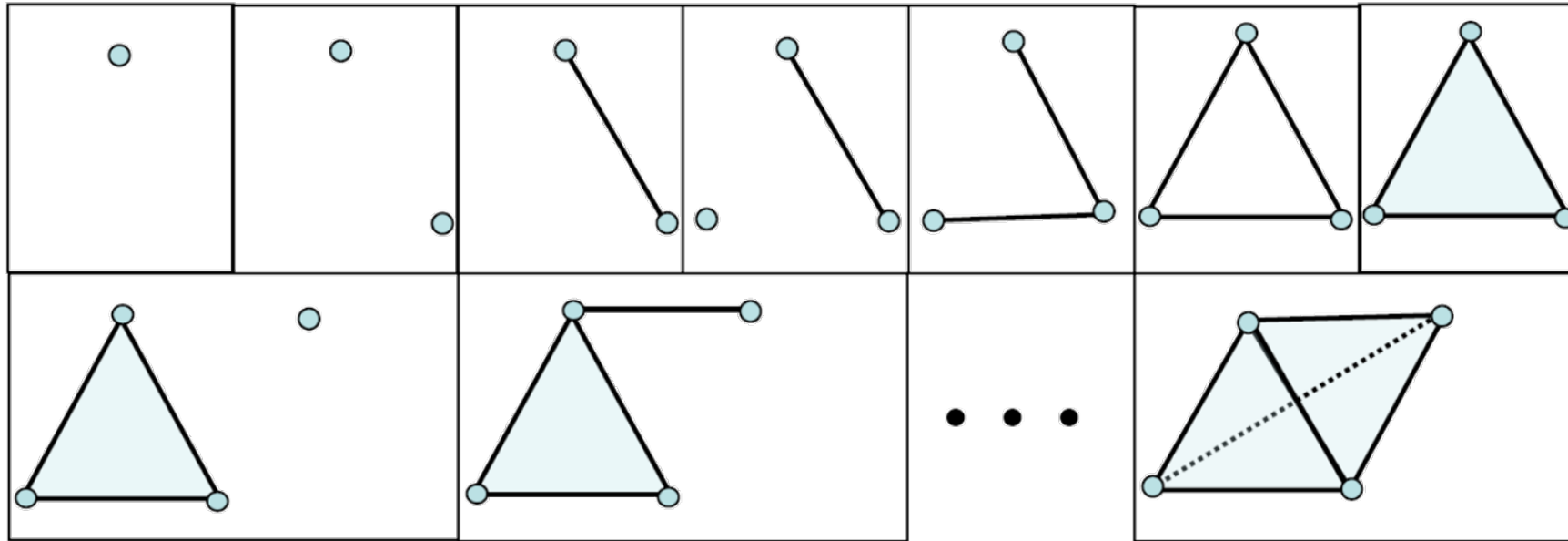


How to Choose ϵ ?

- How to determine the topology of the underlying space from a point cloud approximation?



Filtrations



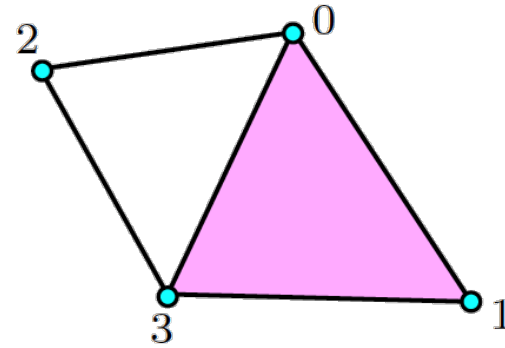
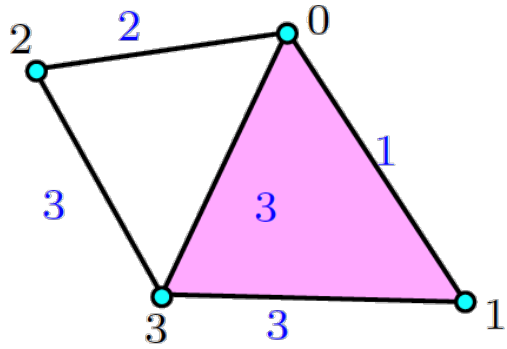
A **filtration** of a (finite) simplicial complex K is a sequence of subcomplexes such that

i) $\emptyset = K^0 \subset K^1 \subset \dots \subset K^m = K$,

ii) $K^{i+1} = K^i \cup \sigma^{i+1}$ where σ^{i+1} is a simplex of K .

Sub-simplices of a simplex must be added before the simplex!

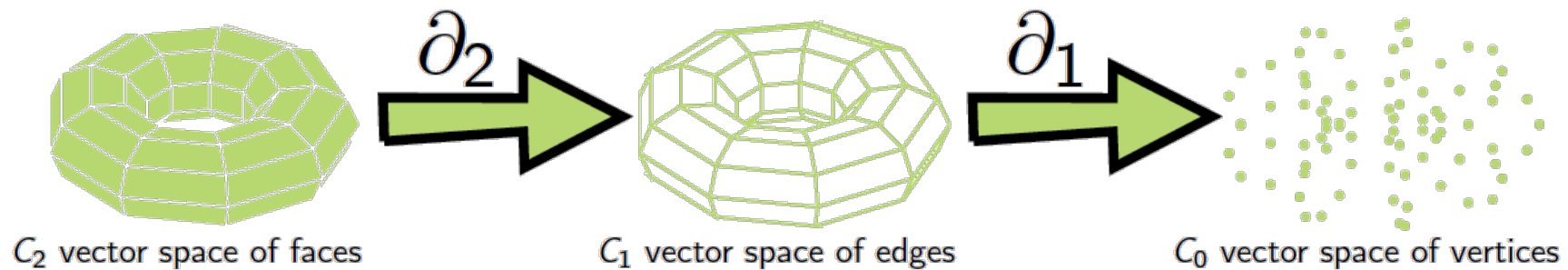
The Sub-Level Set Filtration



- f a real valued function defined on the vertices of K
- For $\sigma = [v_0, \dots, v_k] \in K$, $f(\sigma) = \max_{i=0, \dots, k} f(v_i)$
- The simplices of K are ordered according increasing f values (and dimension in case of equal values on different simplices).

Persistent Homology:
Do not choose an ϵ !

Standard Homology



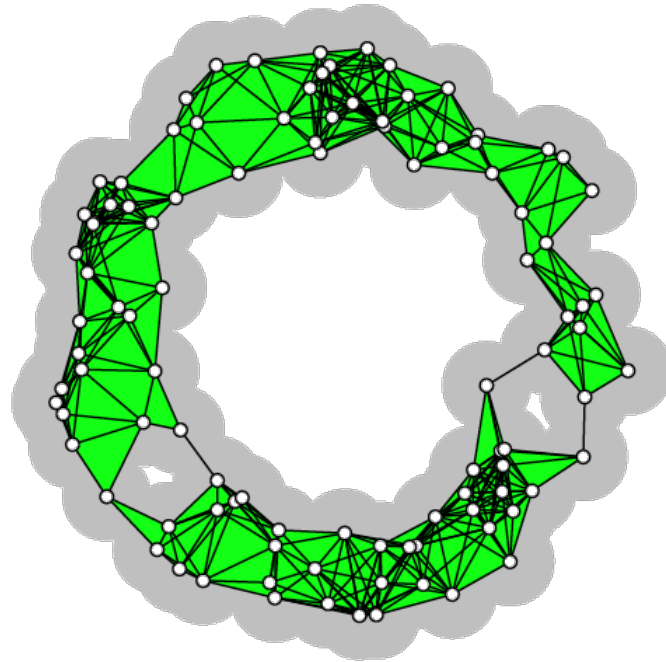
Take the linear extension of the boundary operator:

$$\partial_d([v_0, \dots, v_d]) = \sum_{i=0}^d (-1)^i [v_0, \dots, \hat{v}_i, \dots, v_d]$$

Fact: $\partial_{d-1} \circ \partial_d \equiv 0 \Rightarrow \text{Im } \partial_d \subseteq \text{ker } \partial_{d-1}$

Definition: $H_d(K) = \text{ker } \partial_d / \text{Im } \partial_{d+1}$

Čech Complex



Č.6

The Čech complex \check{C}_ϵ encodes the intersection pattern of M_ϵ : Encode:

Points as *vertices*
(0-cells)

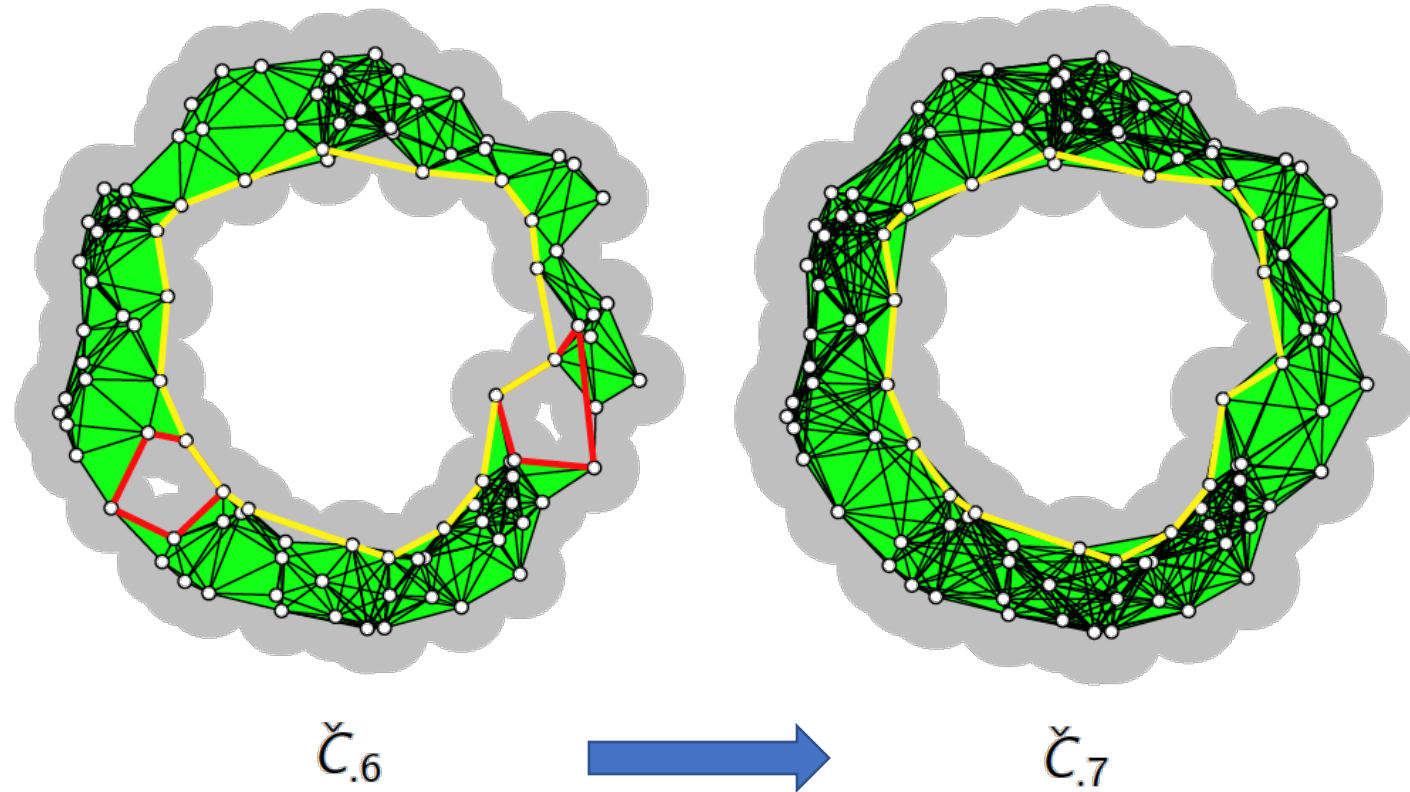
Pairwise intersections
as *edges* (1-cells)

Threeway intersections
as *triangles* (2-cells)

k-way intersections as
(*k+1*)-cells

Can be hard to compute ...

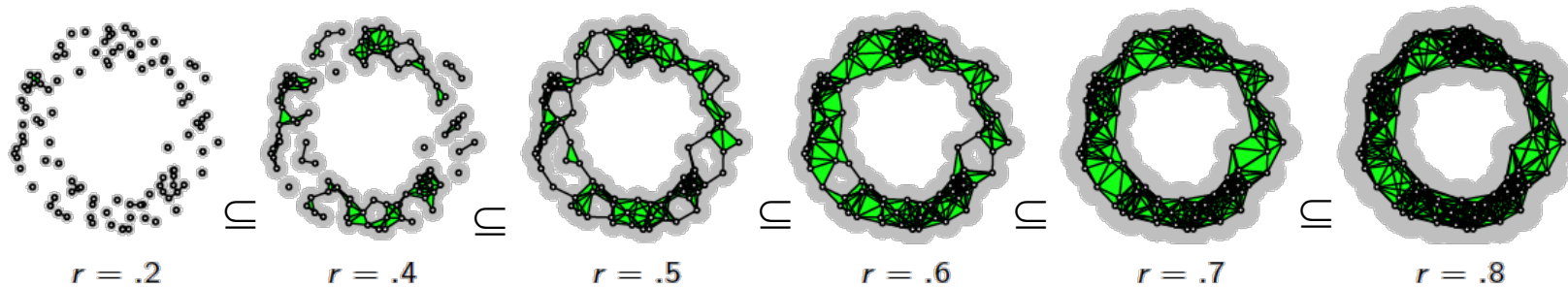
We Can Track Topological Features in a Filtration



Functoriality allows us to systematically track holes over time!

The inclusion map among the complexes translates to a homomorphism between the homology groups

Persistent Homology is Functorial Homology

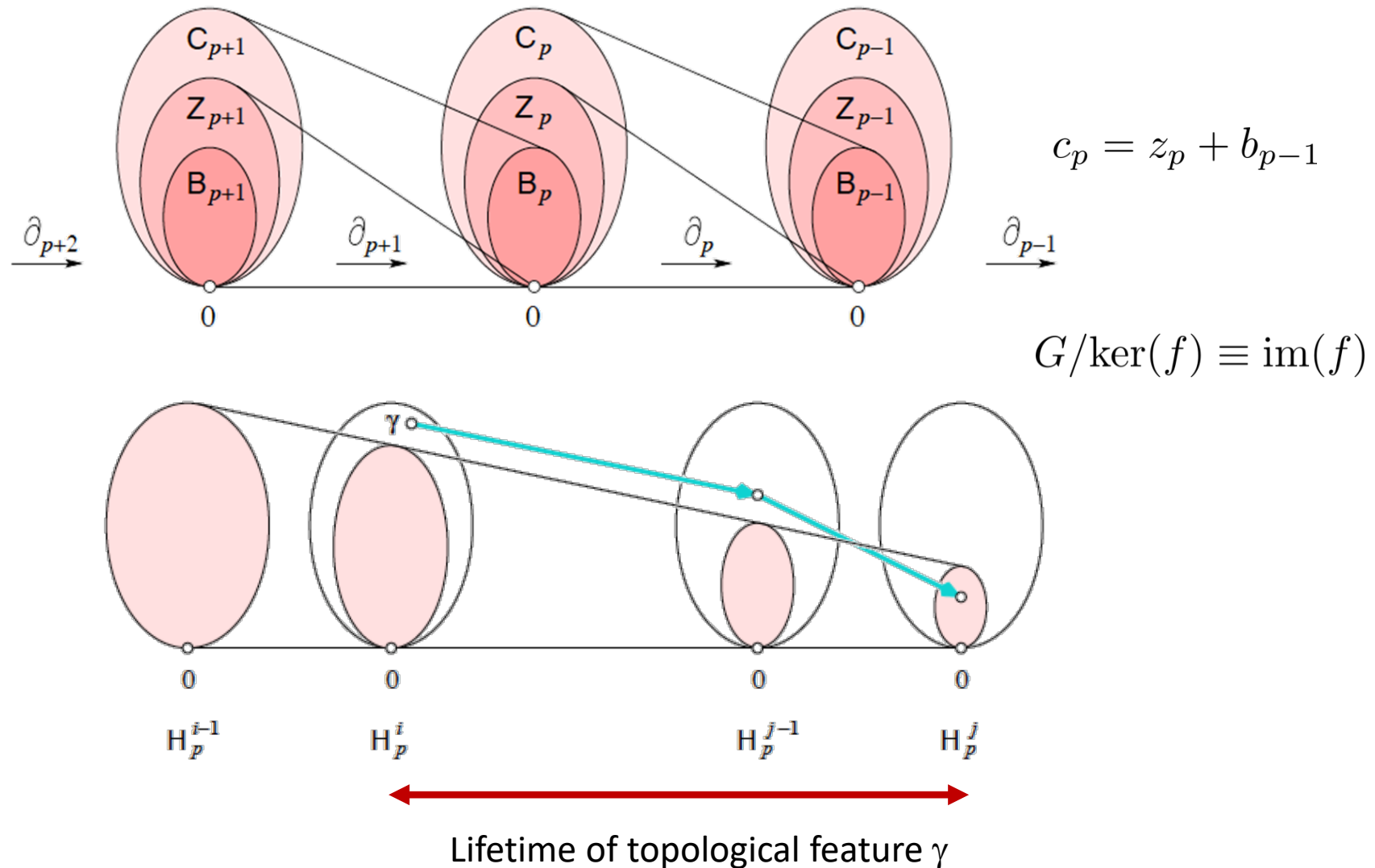


$$H_d(\check{C}_*) = \bigoplus_{\epsilon} H_d(\check{C}_\epsilon)$$

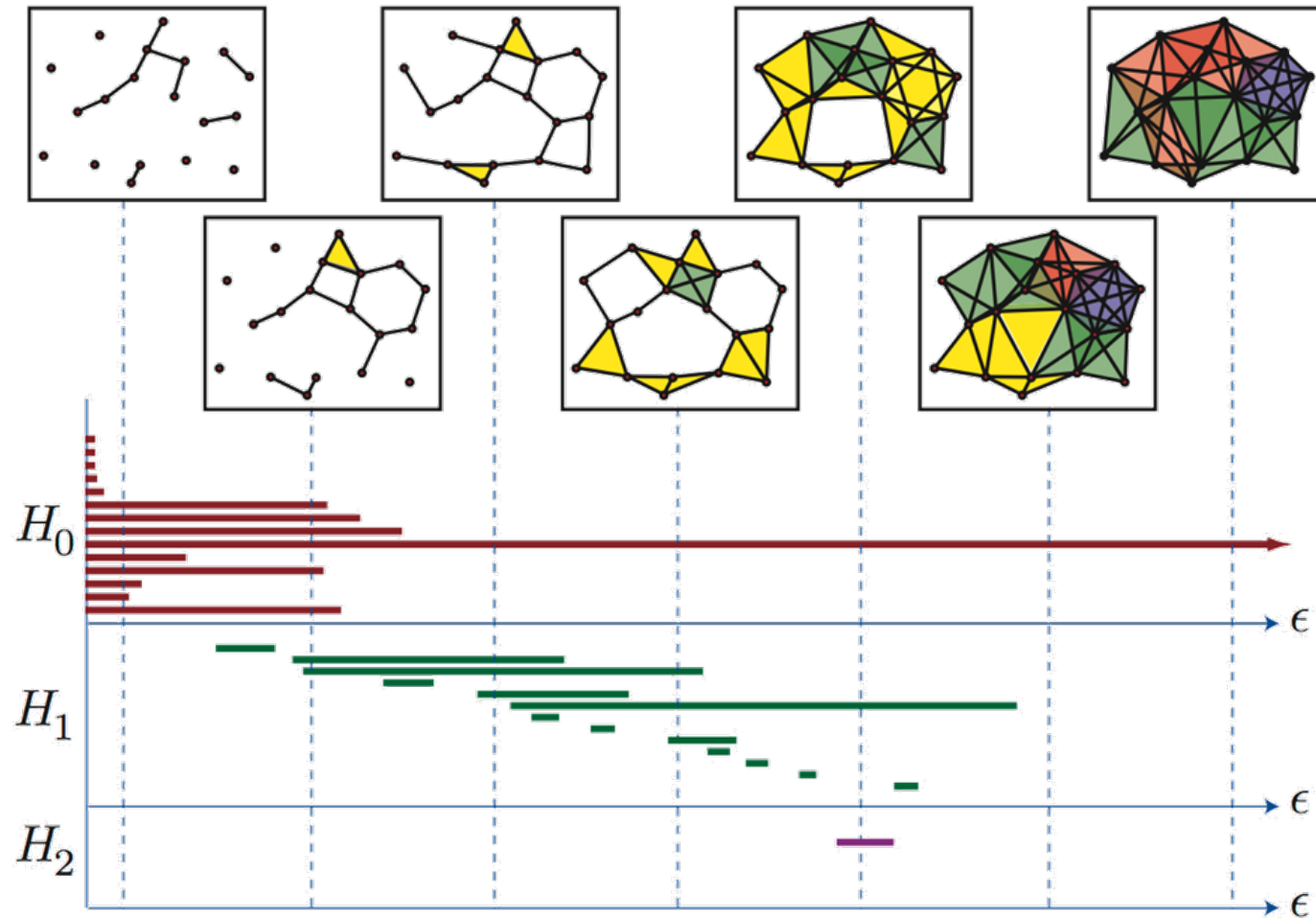
Homology of the entire filtration

Homomorphisms at the homology level allow us to track homology classes – i.e., topological features

Persistence of Homology Classes



Barcodes are the Lifetimes of Topological Features

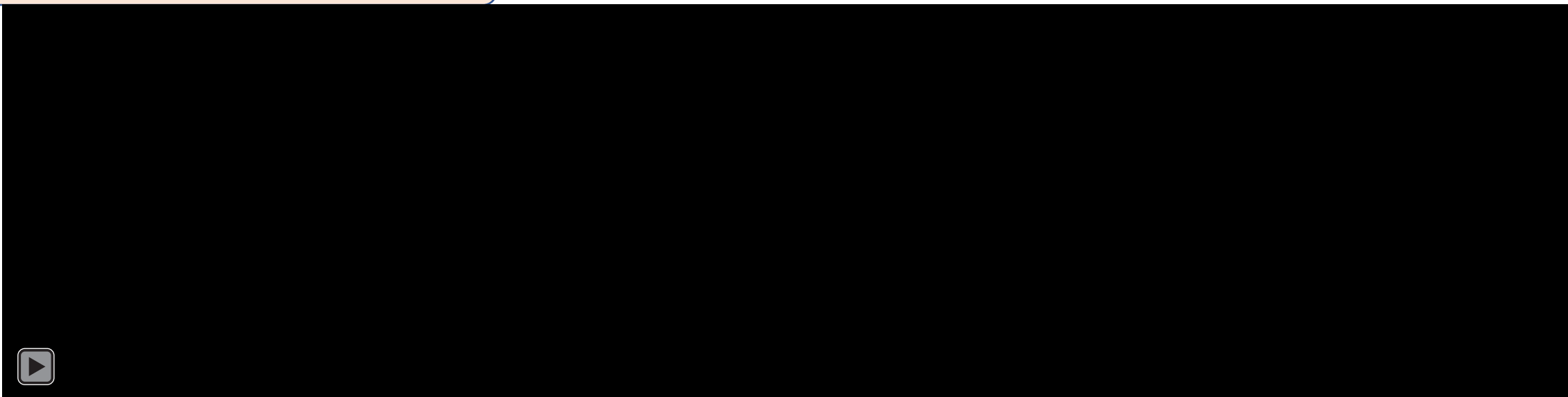


Barcodes are the output of persistent homology

Persistent Homology

(3) Visualization/input to ML pipeline

Youtube “Persistent homology on a noisy torus”



$$\emptyset \subseteq \Sigma^{(1)} \subseteq \Sigma^{(2)} \subseteq \dots \subseteq \Sigma^{(n-1)} \subseteq \Sigma^{(n)}$$

(1) Topology

Functoriality of homology

$$0 \rightarrow H_p(\Sigma^{(1)}) \rightarrow H_p(\Sigma^{(2)}) \rightarrow \dots \rightarrow H_p(\Sigma^{(n-1)}) \rightarrow H_p(\Sigma^{(n)})$$

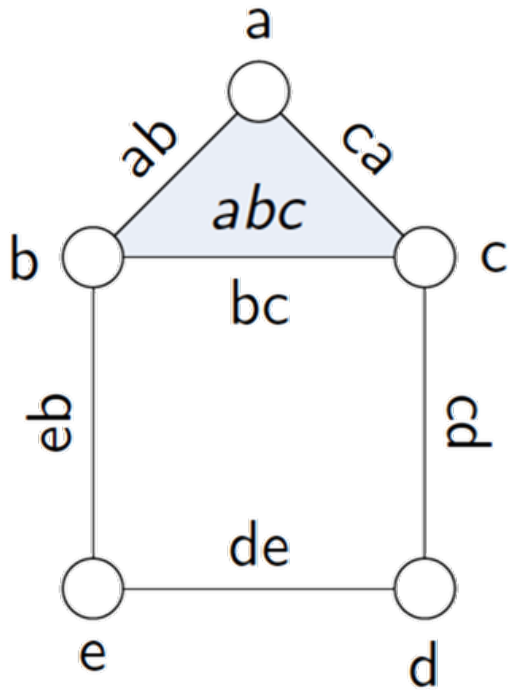
(2) Algebra

Computing Homology: Linear Algebra

We'll use algebra over $\mathbb{Z}_2 = \mathbb{Z}/2\mathbb{Z}$

Setting up the Linear Algebra

◆ $\partial_p: C_p \rightarrow C_{p-1}$ is a linear map between vector spaces, so we'll use matrices



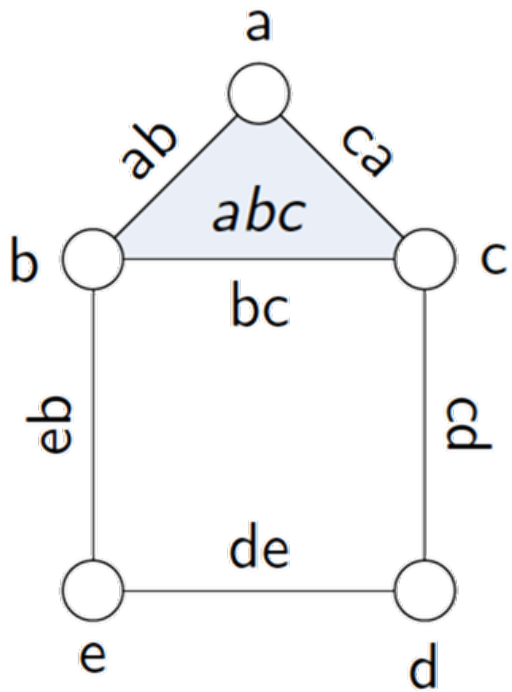
$$\begin{array}{c}
 ab \quad ca \quad bc \quad cd \quad de \quad eb \\
 a \\
 b \\
 c \\
 d \\
 e
 \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 \\
 1 & 0 & 1 & 0 & 0 & 1 \\
 0 & 1 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1
 \end{bmatrix}$$

∂_1

$$\begin{array}{c}
 abc \\
 ab \\
 ca \\
 bc \\
 cd \\
 de \\
 eb
 \end{array}
 \begin{bmatrix}
 1 \\
 1 \\
 1 \\
 0 \\
 0 \\
 0
 \end{bmatrix}$$

∂_2

Setting up the Linear Algebra



$$\begin{array}{c}
 ab \quad ca \quad bc \quad cd \quad de \quad eb \\
 a \\
 b \\
 c \\
 d \\
 e
 \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 \\
 1 & 0 & 1 & 0 & 0 & 1 \\
 0 & 1 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1
 \end{bmatrix}$$

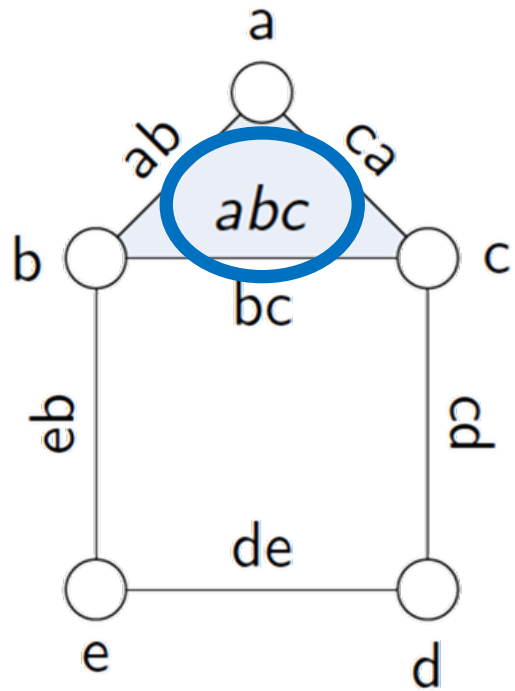
$\underbrace{\hspace{15em}}_{\partial_1}$

$$\begin{array}{c}
 abc \\
 ab \\
 ca \\
 bc \\
 cd \\
 de \\
 eb
 \end{array}
 \begin{bmatrix}
 1 \\
 1 \\
 1 \\
 0 \\
 0 \\
 0 \\
 0
 \end{bmatrix}$$

$\underbrace{\hspace{10em}}_{\partial_2}$

◆ E. g. $H_1 = \frac{\ker \partial_1}{\text{im } \partial_2}$, so we need to extract bases for these vector spaces

Setting up the Linear Algebra



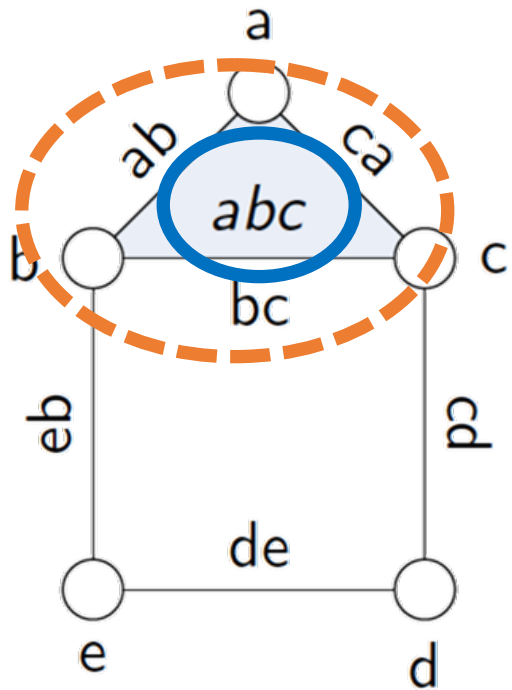
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 b \\
 c \\
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 \end{bmatrix}$$

∂_1

$$\begin{array}{c}
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 ab \\
 ca \\
 bc \\
 cd \\
 de \\
 eb
 \end{array}
 \begin{bmatrix}
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 1 \\
 1 \\
 0 \\
 0 \\
 0
 \end{bmatrix}$$

∂_2

Setting up the Linear Algebra



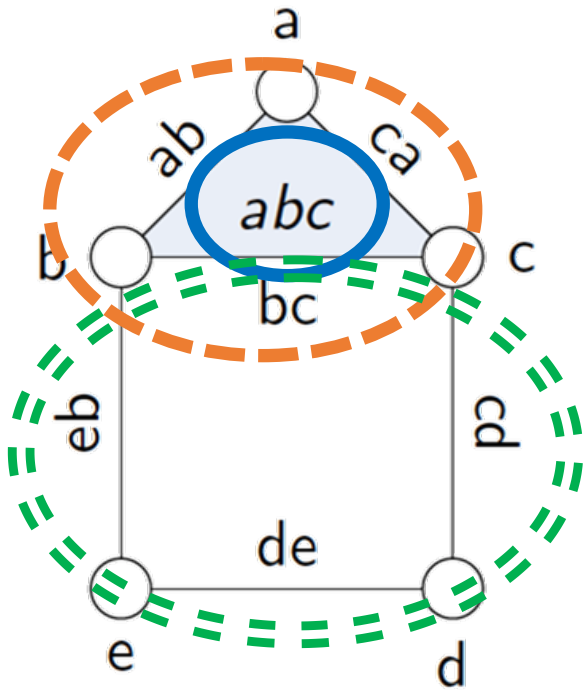
$$\begin{array}{c}
 \text{ab} \quad \text{ca} \quad \text{bc} \quad \text{cd} \quad \text{de} \quad \text{eb} \\
 \begin{array}{c} a \\ b \\ c \\ d \\ e \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 \\
 1 & 0 & 1 & 0 & 0 & 1 \\
 0 & 1 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1
 \end{bmatrix}
 \end{array}$$

∂_1

$$\begin{array}{c}
 \text{abc} \\
 \text{ab} \\
 \text{ca} \\
 \text{bc} \\
 \text{cd} \\
 \text{de} \\
 \text{eb}
 \end{array}
 \begin{bmatrix}
 1 \\
 1 \\
 1 \\
 0 \\
 0 \\
 0
 \end{bmatrix}$$

∂_2

Setting up the Linear Algebra



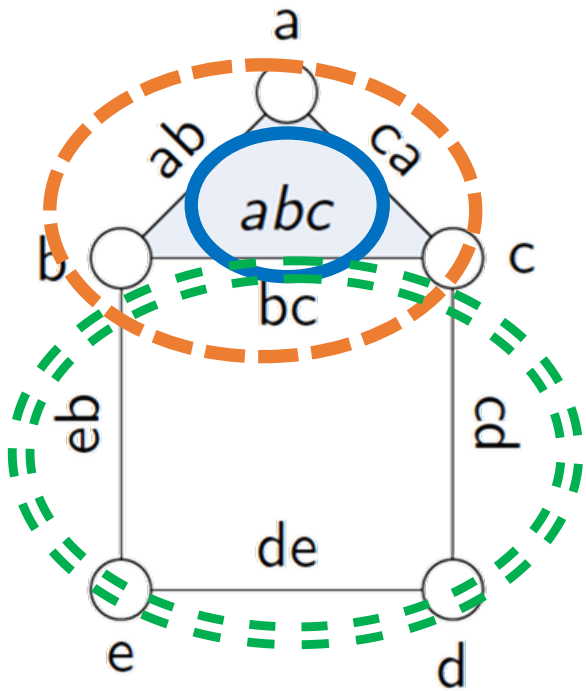
$$\begin{array}{c}
 \text{ab} \quad \text{ca} \quad \text{bc} \quad \text{cd} \quad \text{de} \quad \text{eb} \\
 \begin{array}{c} a \\ b \\ c \\ d \\ e \end{array}
 \begin{bmatrix}
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 1 & 0 & 1 & 0 & 0 & 1 \\
 0 & 1 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1
 \end{bmatrix}
 \end{array}$$

∂_1

$$\begin{array}{c}
 \text{abc} \\
 \text{ab} \\
 \text{ca} \\
 \text{bc} \\
 \text{cd} \\
 \text{de} \\
 \text{eb}
 \end{array}
 \begin{bmatrix}
 1 \\
 1 \\
 1 \\
 0 \\
 0 \\
 0
 \end{bmatrix}$$

∂_2

Setting up the Linear Algebra



$$\begin{array}{c}
 \text{ab} \quad \text{ca} \quad \text{bc} \quad \text{cd} \quad \text{de} \quad \text{eb} \\
 \begin{array}{c} a \\ b \\ c \\ d \\ e \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 \\
 1 & 0 & 1 & 0 & 0 & 1 \\
 0 & 1 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1
 \end{bmatrix}
 \end{array}$$

∂_1

$$\begin{array}{c}
 \text{abc} \\
 \text{ab} \\
 \text{ca} \\
 \text{bc} \\
 \text{cd} \\
 \text{de} \\
 \text{eb}
 \end{array}
 \begin{bmatrix}
 1 \\
 1 \\
 1 \\
 0 \\
 0 \\
 0 \\
 0
 \end{bmatrix}$$

∂_2

◆ Will work with $\mathbb{Z}/2\mathbb{Z}$ arithmetic

◆ Column operations

Column operations in $\mathbb{Z}/2\mathbb{Z}$

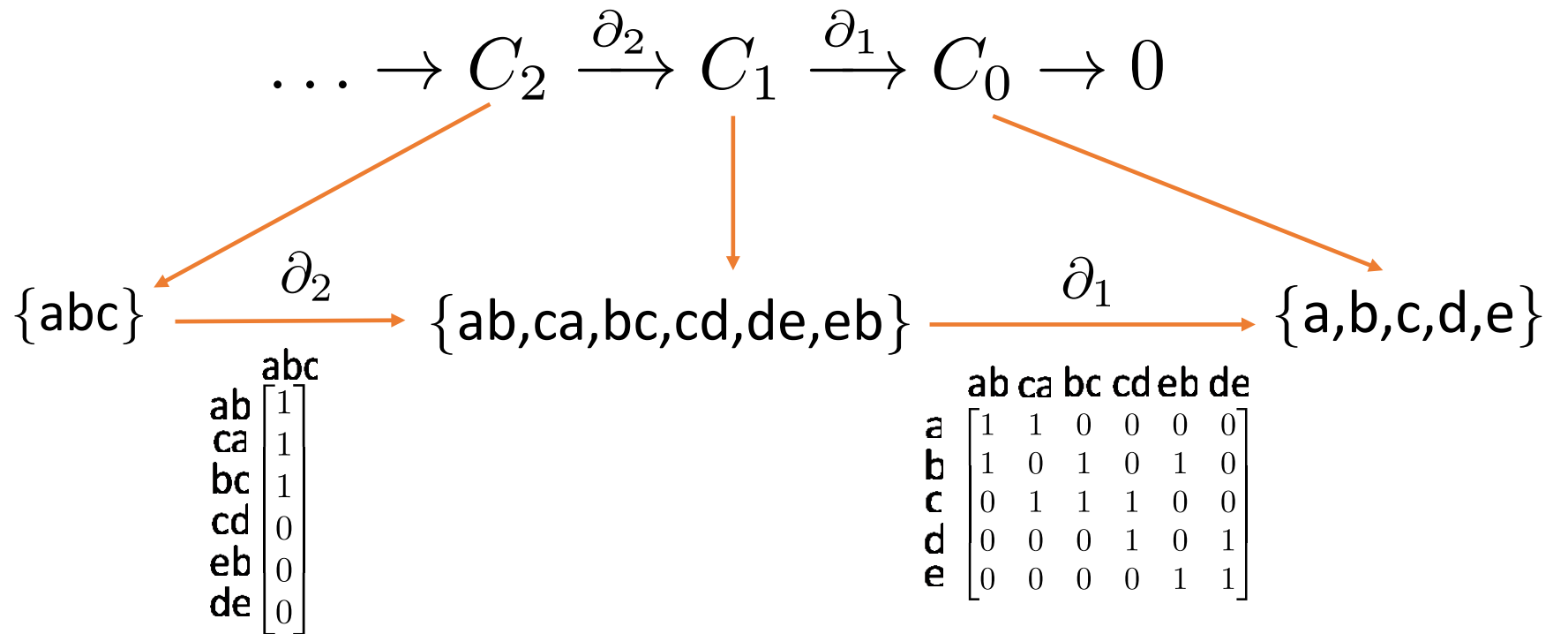
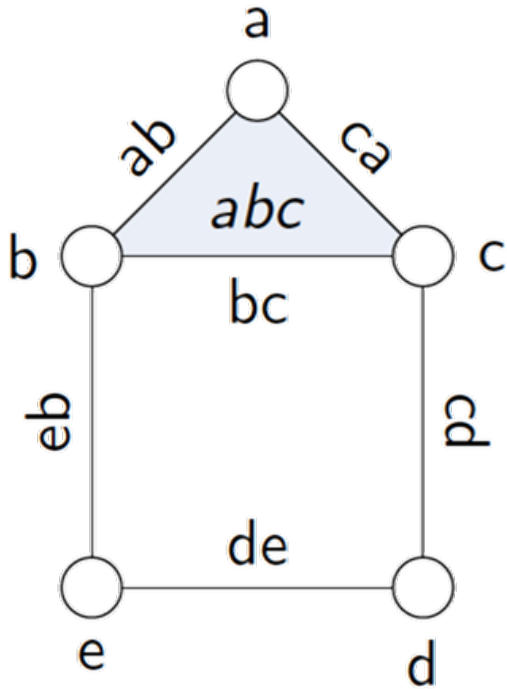
Arithmetic in $\mathbb{Z}/2\mathbb{Z}$ is very easy:

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix} + \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

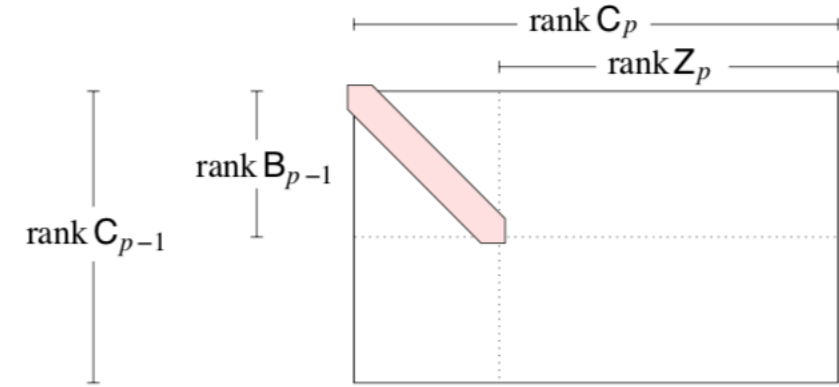
Summary So Far



Traditional Approach: Smith Normal Form

Standard algorithm for homology:

- ◆ Use row/column operations (Gaussian elimination) on boundary matrices to get form where initial segment of diagonal is 1, everything else 0
- ◆ Read off basis for $\ker \partial_p$ (nullspace) and $\text{im } \partial_{p+1}$ (range)
- ◆ Diagonal form means we have 1-1 correspondence, know which cycles are boundaries
- ◆ We'll see a slightly different method that only uses column operations and goes through unchanged for *persistent* homology



Reduction Algorithm for Homology*

*Cohen-Steiner, Edelsbrunner, Morozov - Vines and Vineyards by Updating Persistence in Linear Time

To get H_p , we need: (1) a basis for $\ker \partial_p$, and (2) a sub-basis for $\text{im } \partial_{p+1}$.

	ab	ca	bc	cd	de	eb	abc
a	1	1	0	0	0	0	0
b	1	0	1	0	0	1	0
c	0	1	1	1	0	0	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	1	0
ab	0	0	0	0	0	0	1
ca	0	0	0	0	0	0	1
bc	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
eb	0	0	0	0	0	0	0

R

Notation: $\text{low}_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, \text{low}_R(j') = \text{low}_R(j)$ do
add column j' to column j

Reduction Algorithm for Homology

	<i>ab</i>	<i>ca</i>	<i>bc</i>	<i>cd</i>	<i>de</i>	<i>eb</i>	<i>abc</i>
<i>a</i>	1	1	0	0	0	0	0
<i>b</i>	1	0	1	0	0	1	0
<i>c</i>	0	1	1	1	0	0	0
<i>d</i>	0	0	0	1	1	0	0
<i>e</i>	0	0	0	0	1	1	0
<i>ab</i>	0	0	0	0	0	0	1
<i>ca</i>	0	0	0	0	0	0	1
<i>bc</i>	0	0	0	0	0	0	1
<i>cd</i>	0	0	0	0	0	0	0
<i>de</i>	0	0	0	0	0	0	0
<i>eb</i>	0	0	0	0	0	0	0

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Reduction Algorithm for Homology

	<i>ab</i>	<i>ca</i>	<i>bc</i>	<i>cd</i>	<i>de</i>	<i>eb</i>	<i>abc</i>
<i>a</i>	1	1	0	0	0	0	0
<i>b</i>	1	0	1	0	0	1	0
<i>c</i>	0	1	1	1	0	0	0
<i>d</i>	0	0	0	1	1	0	0
<i>e</i>	0	0	0	0	1	1	0
<i>ab</i>	0	0	0	0	0	0	1
<i>ca</i>	0	0	0	0	0	0	1
<i>bc</i>	0	0	0	0	0	0	1
<i>cd</i>	0	0	0	0	0	0	0
<i>de</i>	0	0	0	0	0	0	0
<i>eb</i>	0	0	0	0	0	0	0

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Reduction Algorithm for Homology

	<i>ab</i>	<i>ca</i>	<i>bc</i>	<i>cd</i>	<i>de</i>	<i>eb</i>	<i>abc</i>
<i>a</i>	1	1	0	0	0	0	0
<i>b</i>	1	0	1	0	0	1	0
<i>c</i>	0	1	1	1	0	0	0
<i>d</i>	0	0	0	1	1	0	0
<i>e</i>	0	0	0	0	1	1	0
<i>ab</i>	0	0	0	0	0	0	1
<i>ca</i>	0	0	0	0	0	0	1
<i>bc</i>	0	0	0	0	0	0	1
<i>cd</i>	0	0	0	0	0	0	0
<i>de</i>	0	0	0	0	0	0	0
<i>eb</i>	0	0	0	0	0	0	0

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Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

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For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

	ab	ca	$bc + ca$	cd	de	eb	abc
a	1	1	1	0	0	0	0
b	1	0	1	0	0	1	0
c	0	1	0	1	0	0	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	1	0
ab	0	0	0	0	0	0	1
ca	0	0	0	0	0	0	0
$bc + ca$	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
eb	0	0	0	0	0	0	0

R

Reminder: to keep bases compatible, column operations require corresponding row operation!

E.g. $T: V \rightarrow W$ linear map, $\{v_1, v_2\}, \{w_1, w_2\}$ bases,
 $T(v_1) = a_{11}w_1 + a_{21}w_2$. Changing codomain basis by
 setting $w_1 \leftarrow w_1, w_2 \leftarrow w_2 + w_1$ means we have:

$$\begin{aligned} T(v_1) &= a_{11}w_1 + a_{21}(w_2 + w_1) - a_{21}w_1 \\ &= (a_{11} - a_{21})w_1 + a_{21}(w_2 + w_1). \end{aligned}$$

I.e. subtract row 2 from row 1 (notice the “reflected” operation). In $\mathbb{Z}/2\mathbb{Z}$, this is just addition!

Reduction Algorithm for Homology

	ab	ca	$bc + ca + ab$	cd	de	eb	abc
a	1	1	0	0	0	0	0
b	1	0	0	0	0	1	0
c	0	1	0	1	0	0	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	1	0
ab	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
eb	0	0	0	0	0	0	0

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Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

$$\begin{array}{c}
 a \\
 b \\
 c \\
 d \\
 e \\
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb
 \end{array}
 \begin{array}{c}
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb \\
 abc
 \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 & 0 \\
 1 & 0 & 0 & 0 & 0 & 1 & 0 \\
 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{bmatrix}$$

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Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

$$\begin{array}{c}
 a \\
 b \\
 c \\
 d \\
 e \\
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb
 \end{array}
 \begin{array}{c}
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb \\
 abc
 \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 & 0 \\
 1 & 0 & 0 & 0 & 0 & 1 & 0 \\
 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{bmatrix}$$

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

$$\begin{array}{c}
 a \\
 b \\
 c \\
 d \\
 e \\
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb
 \end{array}
 \begin{array}{c}
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb \\
 abc
 \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 & 0 \\
 1 & 0 & 0 & 0 & 0 & 1 & 0 \\
 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{bmatrix}$$

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

$$\begin{array}{l}
 a \\
 b \\
 c \\
 d \\
 e \\
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb + de
 \end{array}
 \begin{bmatrix}
 ab & ca & bc + ca + ab & cd & de & eb + de & abc \\
 1 & 1 & 0 & 0 & 0 & 0 & 0 \\
 1 & 0 & 0 & 0 & 0 & 1 & 0 \\
 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 1 & 0 \\
 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{bmatrix}$$

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd$	abc
a	1	1	0	0	0	0	0
b	1	0	0	0	0	1	0
c	0	1	0	1	0	1	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	0	0
ab	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
$eb + de + cd$	0	0	0	0	0	0	0

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd$	abc
a	1	1	0	0	0	0	0
b	1	0	0	0	0	1	0
c	0	1	0	1	0	1	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	0	0
ab	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
$eb + de + cd$	0	0	0	0	0	0	0

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca$	abc
a	1	1	0	0	0	1	0
b	1	0	0	0	0	1	0
c	0	1	0	1	0	0	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	0	0
ab	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
$eb + de + cd + ca$	0	0	0	0	0	0	0

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do
 add column j' to column j

Reduction Algorithm for Homology

	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
a	1	1	0	0	0	0	0
b	1	0	0	0	0	0	0
c	0	1	0	1	0	0	0
d	0	0	0	1	1	0	0
e	0	0	0	0	1	0	0
ab	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0
$eb + de + cd + ca + ab$	0	0	0	0	0	0	0

R

Notation: $low_R(j)$ = row index of bottom 1 in column j of matrix R

Algorithm:

Initialize boundary information in incidence matrix D

Initialize $R := D$

For column $j = 1, 2, \dots, n$

while $\exists j' < j, low_R(j') = low_R(j)$ do

add column j' to column j

Reduction Algorithm for Homology

$$\begin{array}{l}
 a \\
 b \\
 c \\
 d \\
 e \\
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb + de + cd + ca + ab \\
 + ca + ab
 \end{array}
 \begin{array}{c}
 ab \\
 ca \\
 bc + ca + ab \\
 cd \\
 de \\
 eb + de + cd + ca + ab \\
 abc
 \end{array}
 \begin{bmatrix}
 1 & 1 & 0 & 0 & 0 & 0 & 0 \\
 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
 0 & 0 & 0 & 1 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 1 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
 0 & 0 & 0 & 0 & 0 & 0 & 0
 \end{bmatrix}$$

R

Reduction Algorithm for Homology

	<i>a</i>	<i>b</i>	<i>c</i>	<i>d</i>	<i>e</i>	<i>ab</i>	<i>ca</i>	<i>bc + ca + ab</i>	<i>cd</i>	<i>de</i>	<i>eb + de + cd + ca + ab</i>	<i>abc</i>
<i>a</i>	0	0	0	0	0	1	1	0	0	0	0	0
<i>b</i>	0	0	0	0	0	1	0	0	0	0	0	0
<i>c</i>	0	0	0	0	0	0	1	0	1	0	0	0
<i>d</i>	0	0	0	0	0	0	0	0	1	1	0	0
<i>e</i>	0	0	0	0	0	0	0	0	0	1	0	0
<i>ab</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>ca</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>bc + ca + ab</i>	0	0	0	0	0	0	0	0	0	0	0	1
<i>cd</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>de</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>eb + de + cd + ca + ab</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>abc</i>	0	0	0	0	0	0	0	0	0	0	0	0

Full matrix at termination. Observe:

Reduction Algorithm for Homology

	a	b	c	d	e	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
a	0	0	0	0	0	1	1	0	0	0	0	0
b	0	0	0	0	0	1	0	0	0	0	0	0
c	0	0	0	0	0	0	1	0	1	0	0	0
d	0	0	0	0	0	0	0	0	1	1	0	0
e	0	0	0	0	0	0	0	0	0	1	0	0
ab	0	0	0	0	0	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0	0	0	0	0	0
$eb + de + cd + ca + ab$	0	0	0	0	0	0	0	0	0	0	0	0
abc	0	0	0	0	0	0	0	0	0	0	0	0

Full matrix at termination. Observe:

- (Proposition) No two columns with the same low_R value

Reduction Algorithm for Homology

	a	b	c	d	e	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
a	0	0	0	0	0	1	1	0	0	0	0	0
b	0	0	0	0	0	1	0	0	0	0	0	0
c	0	0	0	0	0	0	1	0	1	0	0	0
d	0	0	0	0	0	0	0	0	1	1	0	0
e	0	0	0	0	0	0	0	0	0	1	0	0
ab	0	0	0	0	0	0	0	0	0	0	0	0
ca	0	0	0	0	0	0	0	0	0	0	0	0
$bc + ca + ab$	0	0	0	0	0	0	0	0	0	0	0	1
cd	0	0	0	0	0	0	0	0	0	0	0	0
de	0	0	0	0	0	0	0	0	0	0	0	0
$eb + de + cd + ca + ab$	0	0	0	0	0	0	0	0	0	0	0	0
abc	0	0	0	0	0	0	0	0	0	0	0	0

Full matrix at termination. Observe:

- (Proposition) No two columns with the same low_R value
- Zero columns can be read off immediately to get $\ker \partial_p$

Reduction Algorithm for Homology

		1	2	3	4	5			8		11		
		a	b	c	d	e	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
1	a	0	0	0	0	0	1	1	0	0	0	0	0
2	b	0	0	0	0	0	1	0	0	0	0	0	0
3	c	0	0	0	0	0	0	1	0	1	0	0	0
4	d	0	0	0	0	0	0	0	0	1	1	0	0
5	e	0	0	0	0	0	0	0	0	0	1	0	0
	ab	0	0	0	0	0	0	0	0	0	0	0	0
	ca	0	0	0	0	0	0	0	0	0	0	0	0
8	$bc + ca + ab$	0	0	0	0	0	0	0	0	0	0	0	1
	cd	0	0	0	0	0	0	0	0	0	0	0	0
	de	0	0	0	0	0	0	0	0	0	0	0	0
	$eb + de + cd$	0	0	0	0	0	0	0	0	0	0	0	0
11	$+ ca + ab$	0	0	0	0	0	0	0	0	0	0	0	0

Full matrix at termination. Observe:

- (Proposition) No two columns with the same low_R value
- Zero columns can be read off immediately to get $\ker \partial_p$
- (Proposition) Indices i such that column i is zero but $i \neq low_R(j)$ for any j correspond exactly to the cycles that are not boundaries!
- Thus we get a basis for homology in each dimension.

Reduction Algorithm for Homology

	1	2	3	4	5			8		11			
1	a					a	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
2	b					b							
3	c					c							
4	d					d							
5	e					e							
	ab												
	ca												
8	$bc + ca + ab$												
	cd												
	de												
	$eb + de + cd$												
11	$+ ca + ab$												
	abc												

Full matrix at termination. Observe:

- (Proposition) No two columns with the same low_R value
- Zero columns can be read off immediately to get $\ker \partial_p$
- (Proposition) Indices i such that column i is zero but $i \neq low_R(j)$ for any j correspond exactly to the cycles that are not boundaries!
- Thus we get a basis for homology in each dimension.

Reduction Algorithm for Homology

$$H_0 \cong \mathbb{F}[a]$$

$$H_1 \cong \mathbb{F}[eb + de + cd + ca + ab]$$

		1	2	3	4	5			8		11		
		a	b	c	d	e	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
1	a	0	0	0	0	0	1	1	0	0	0	0	0
2	b	0	0	0	0	0	1	0	0	0	0	0	0
3	c	0	0	0	0	0	0	1	0	1	0	0	0
4	d	0	0	0	0	0	0	0	0	1	1	0	0
5	e	0	0	0	0	0	0	0	0	0	1	0	0
	ab	0	0	0	0	0	0	0	0	0	0	0	0
	ca	0	0	0	0	0	0	0	0	0	0	0	0
8	$bc + ca + ab$	0	0	0	0	0	0	0	0	0	0	0	1
	cd	0	0	0	0	0	0	0	0	0	0	0	0
	de	0	0	0	0	0	0	0	0	0	0	0	0
	$eb + de + cd$	0	0	0	0	0	0	0	0	0	0	0	0
11	$+ ca + ab$	0	0	0	0	0	0	0	0	0	0	0	0

Full matrix at termination. Observe:

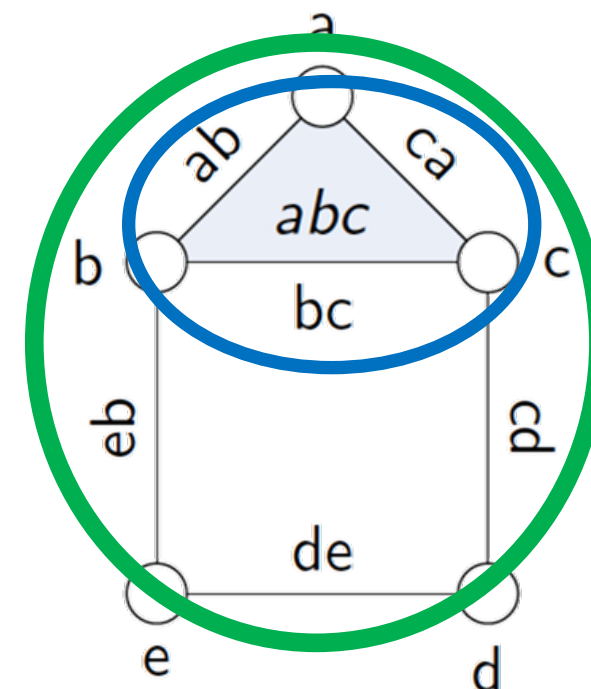
- (Proposition) No two columns with the same low_R value
- Zero columns can be read off immediately to get $\ker \partial_p$
- (Proposition) Indices i such that column i is zero but $i \neq low_R(j)$ for any j correspond exactly to the cycles that are not boundaries!
- Thus we get a basis for homology in each dimension.

Reduction Algorithm for Homology

$$H_0 \cong \mathbb{F}[a]$$

$$H_1 \cong \mathbb{F}[eb + de + cd + ca + ab]$$

	1	2	3	4	5			8		11		
	<i>a</i>	<i>b</i>	<i>c</i>	<i>d</i>	<i>e</i>	<i>ab</i>	<i>ca</i>	<i>bc + ca + ab</i>	<i>cd</i>	<i>de</i>	<i>eb + de + cd + ca + ab</i>	<i>abc</i>
1	<i>a</i>	0	0	0	0	1	1	0	0	0	0	0
2	<i>b</i>	0	0	0	0	1	0	0	0	0	0	0
3	<i>c</i>	0	0	0	0	0	1	0	1	0	0	0
4	<i>d</i>	0	0	0	0	0	0	0	1	1	0	0
5	<i>e</i>	0	0	0	0	0	0	0	0	1	0	0
	<i>ab</i>	0	0	0	0	0	0	0	0	0	0	0
	<i>ca</i>	0	0	0	0	0	0	0	0	0	0	0
8	<i>bc + ca + ab</i>	0	0	0	0	0	0	1	0	0	0	1
	<i>cd</i>	0	0	0	0	0	0	0	0	0	0	0
	<i>de</i>	0	0	0	0	0	0	0	0	0	0	0
	<i>eb + de + cd</i>	0	0	0	0	0	0	0	0	0	0	0
11	<i>+ ca + ab</i>	0	0	0	0	0	0	0	0	0	0	0
	<i>abc</i>	0	0	0	0	0	0	0	0	0	0	0

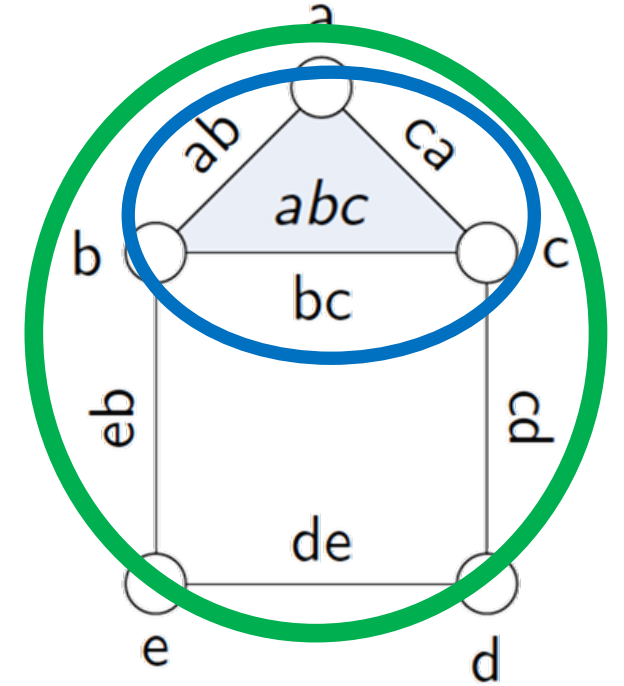


Basis Selection

$$H_0 \cong \mathbb{F}[a]$$

$$H_1 \cong \mathbb{F}[eb + de + cd + ca + ab]$$

	1	2	3	4	5			8		11		
	a	b	c	d	e	ab	ca	$bc + ca + ab$	cd	de	$eb + de + cd + ca + ab$	abc
1	a	0	0	0	0	1	1	0	0	0	0	0
2	b	0	0	0	0	1	0	0	0	0	0	0
3	c	0	0	0	0	0	1	0	1	0	0	0
4	d	0	0	0	0	0	0	0	1	1	0	0
5	e	0	0	0	0	0	0	0	0	1	0	0
	ab	0	0	0	0	0	0	0	0	0	0	0
	ca	0	0	0	0	0	0	0	0	0	0	0
8	$bc + ca + ab$	0	0	0	0	0	0	0	0	0	0	1
	cd	0	0	0	0	0	0	0	0	0	0	0
	de	0	0	0	0	0	0	0	0	0	0	0
	$eb + de + cd$	0	0	0	0	0	0	0	0	0	0	0
11	$+ ca + ab$	0	0	0	0	0	0	0	0	0	0	0



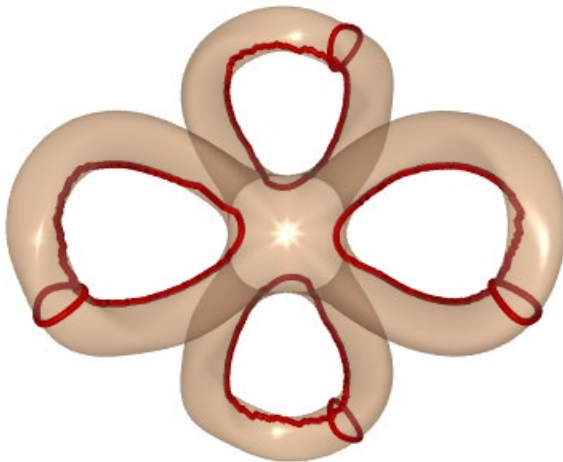
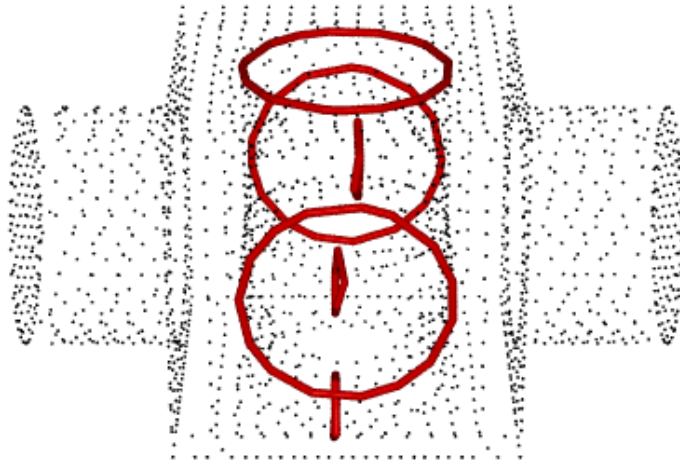
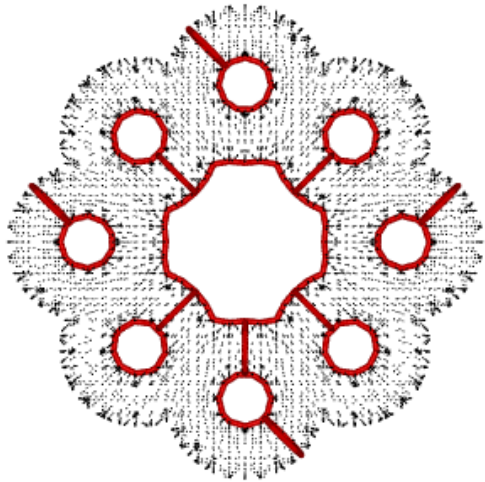
Caveat: homology involves an equivalence class, so we get “representative cycles”. E.g. we got $eb + de + cd + ca + ab$ instead of $eb + de + cd + bc$.

Operating at the algebraic level gives up some control over geometric correspondence.

ShortLoop

Oleksiy Busaryev, Tamal Dey, Jian Sun, Yusu Wang

Figures from <http://web.cse.ohio-state.edu/~dey.8/shortloop-pictures.html>



Computing Persistent Homology

Reduction Algorithm for Persistent Homology

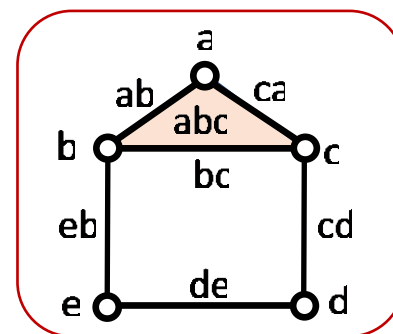
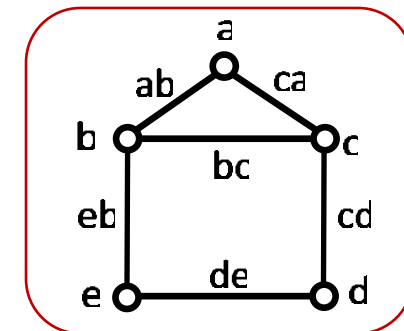
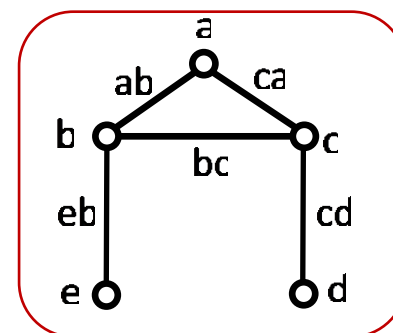
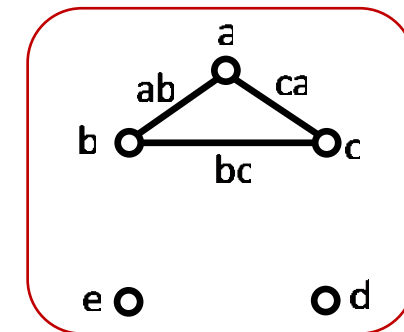
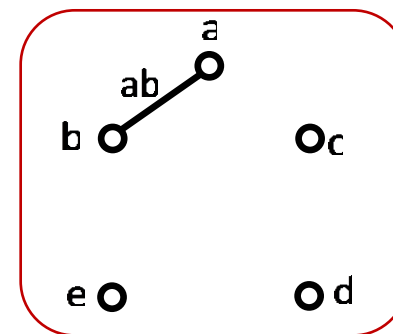
Ulrich Bauer, *Ripser: efficient computation of Vietoris–Rips persistence barcodes*

Persistence algorithm:

- ◆ When setting up boundary matrices/overall incidence matrix, order basis vectors according to order of appearance of simplices
- ◆ Apply reduction algorithm from before
- ◆ Read off **persistence pairs** $\{(i, j) \mid i = \text{low}_R(j) \neq 0\}$ and **essential indices** $\{i \mid R[:, i] = 0, i \neq \text{low}_R(j) \text{ for any } j\}$
- ◆ Persistence pairs track representative cycles that are **born** at index i and **die** at index j
- ◆ Essential indices track cycles that are born at index i and live forever
- ◆ Complexity: Gaussian elimination, so essentially **cubic** in the number of simplices (state-of-the-art: matrix multiplication time)

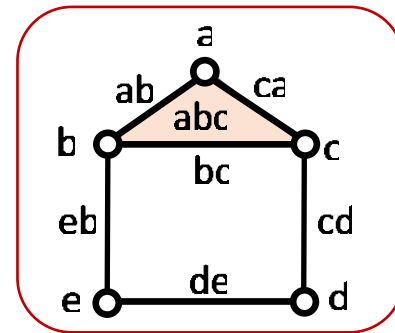
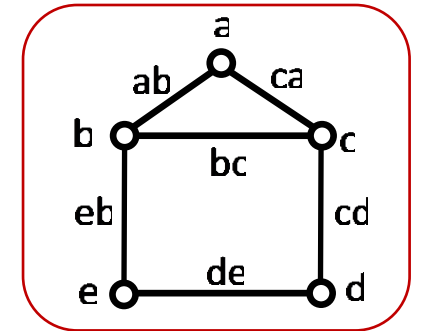
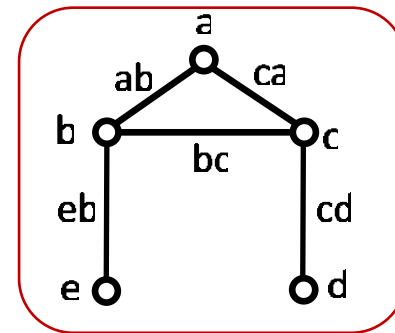
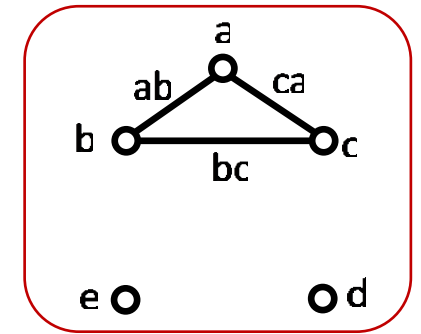
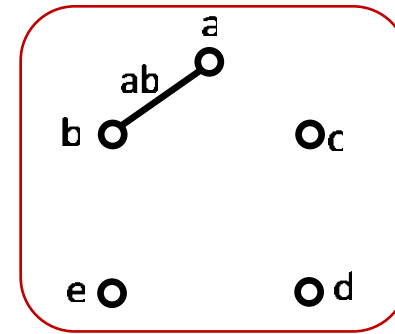
Back to the House Example

Entry time:	1	1	1	1	1	1	2	2	3	3	4	5
Index:	1	2	3	4	5	6	7	8	9	10	11	12
	<i>a</i>	<i>b</i>	<i>c</i>	<i>d</i>	<i>e</i>	<i>ab</i>	<i>ca</i>	<i>bc</i>	<i>cd</i>	<i>eb</i>	<i>de</i>	<i>abc</i>
<i>a</i>	0	0	0	0	0	1	1	0	0	0	0	0
<i>b</i>	0	0	0	0	0	1	0	1	0	1	0	0
<i>c</i>	0	0	0	0	0	0	1	1	1	0	0	0
<i>d</i>	0	0	0	0	0	0	0	0	1	0	1	0
<i>e</i>	0	0	0	0	0	0	0	0	0	1	1	0
<i>ab</i>	0	0	0	0	0	0	0	0	0	0	0	1
<i>ca</i>	0	0	0	0	0	0	0	0	0	0	0	1
<i>bc</i>	0	0	0	0	0	0	0	0	0	0	0	1
<i>cd</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>eb</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>de</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>abc</i>	0	0	0	0	0	0	0	0	0	0	0	0



Back to the House Example

	1	2	3	4	5	<i>ab</i>	<i>ca</i>	<i>bc + ca + ab</i>	<i>cd</i>	<i>eb</i>	<i>de + eb + cd + ca + ab</i>	<i>abc</i>
<i>a</i>	0	0	0	0	0	1	1	0	0	0	0	0
<i>b</i>	0	0	0	0	0	1	0	0	0	1	0	0
<i>c</i>	0	0	0	0	0	0	1	0	1	0	0	0
<i>d</i>	0	0	0	0	0	0	0	0	1	0	0	0
<i>e</i>	0	0	0	0	0	0	0	0	0	1	0	0
<i>ab</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>ca</i>	0	0	0	0	0	0	0	0	0	0	0	0
8 <i>bc + ca + ab</i>	0	0	0	0	0	0	0	0	0	0	0	1
<i>cd</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>eb</i>	0	0	0	0	0	0	0	0	0	0	0	0
11 <i>de + eb + cd</i>	0	0	0	0	0	0	0	0	0	0	0	0
+ <i>ca + ab</i>	0	0	0	0	0	0	0	0	0	0	0	0
<i>abc</i>	0	0	0	0	0	0	0	0	0	0	0	0



Back to the House Example

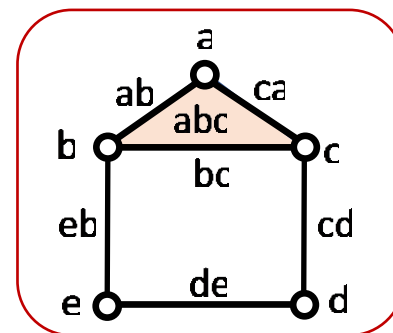
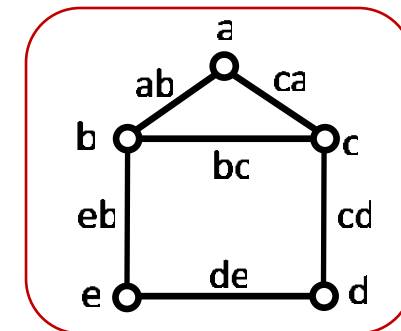
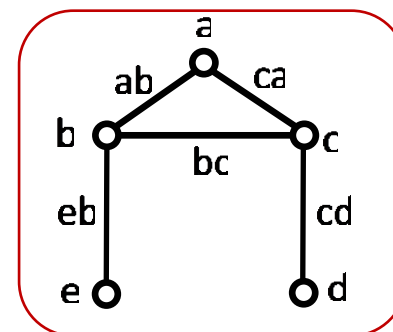
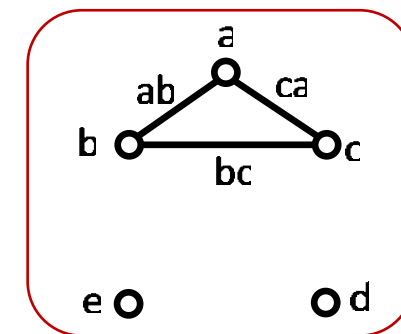
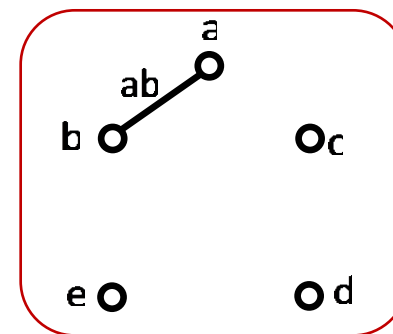
Persistence pairs: $\{(2,6), (3,7), (4,9), (5,10), (8,12)\}$
 (column indices)

Lifetimes (dim 0): $\{[1,1), [1,2), [1,3), [1,3)\}$
 (time indices)

Lifetimes (dim 1): $\{[2,5)\}$
 (time indices)

Essential indices: $\{1, 11\}$
 (column indices)

Lifetimes: $\{[1, \infty)$ (connected component), $[4, \infty)$ (loop) $\}$
 (time indices)



Simplices are “Creators” or “Destroyers”

- ◆ Every simplex either creates a homology class or destroys one
- ◆ Specifically, a k -simplex either creates a k -dimensional feature or destroys a $(k - 1)$ -dimensional feature

Simplices are Creators or Destroyers

- ◆ A k -simplex either creates a k -dimensional feature or destroys a $(k - 1)$ -dimensional feature
- ◆ Persistence pairs a creator simplex σ with a destroyer simplex τ , and records the birth-death times (b, d) as the appearance times of (σ, τ) .

Proof: Suppose we add a p -simplex σ . Assume simplices are added incrementally, so we have not yet added a $(p + 1)$ -simplex with σ as a face.

- Case 1: $\partial_p(\sigma) \in im(\partial_p)$, i.e. $\partial_p(\sigma) = \partial_p(\tau)$ for some τ . Then $\partial_p(\sigma - \tau) = 0$, so $\ker(\partial_p)$ grows by one dimension. Because we don't yet have a $(p + 1)$ -simplex with σ as a face, $im(\partial_{p+1})$ is unchanged. Therefore H_p grows by one dimension, i.e. we created a p -dimensional feature.
- Case 2: $\partial_p(\sigma) \notin im(\partial_p)$, i.e. $im(\partial_p)$ grows by one dimension. But $\partial_{p-1}\partial_p(\sigma) = 0$, and the elements in $\partial_p(\sigma)$ had already been added by the incremental addition assumption, so $\ker(\partial_{p-1})$ remains unchanged. Thus H_{p-1} loses one dimension, i.e. we destroyed a $(p - 1)$ -dimensional feature.

A Deeper Look at the Persistence Algorithm

- ◆ Why the restriction on directions of column operations?
- ◆ Why is persistent homology different from computing standard homology a bunch of times in parallel?

$$0 \rightarrow H_p(\Sigma^{(1)}) \rightarrow H_p(\Sigma^{(2)}) \rightarrow \dots \rightarrow H_p(\Sigma^{(n-1)}) \rightarrow H_p(\Sigma^{(n)})$$

A Deeper Look at the Algorithm

- ◆ Why the restriction on directions of column operations?
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$$0 \rightarrow H_p(\Sigma^{(1)}) \rightarrow H_p(\Sigma^{(2)}) \rightarrow \dots \rightarrow H_p(\Sigma^{(n-1)}) \rightarrow H_p(\Sigma^{(n)})$$

Obtaining bases for the individual vector spaces is **not sufficient**. To encode linear maps, we need **compatible** bases.

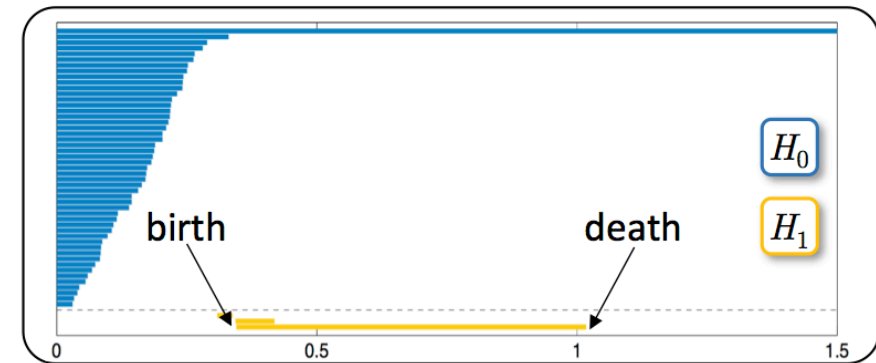
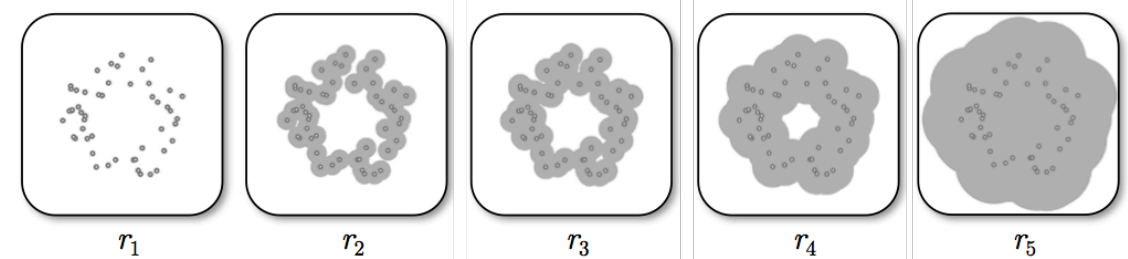
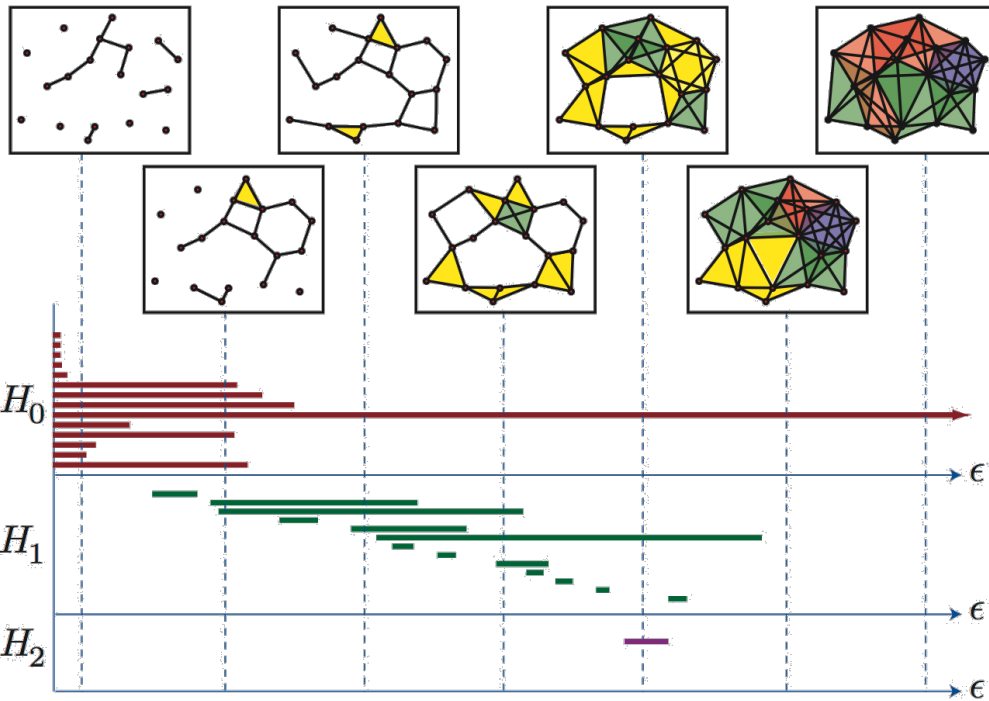
Pipeline

Dataset:
- Euclidean point cloud data
- Metric spaces
- Triangulated shapes
- Graphs, matrices...

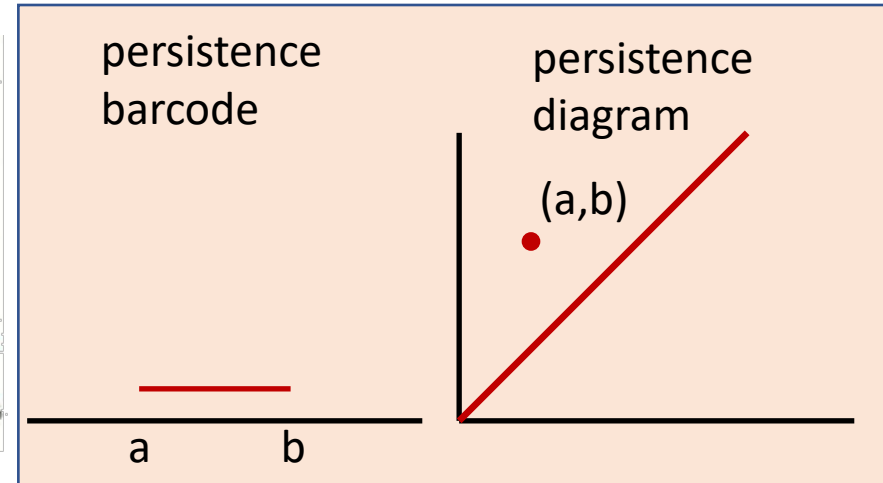
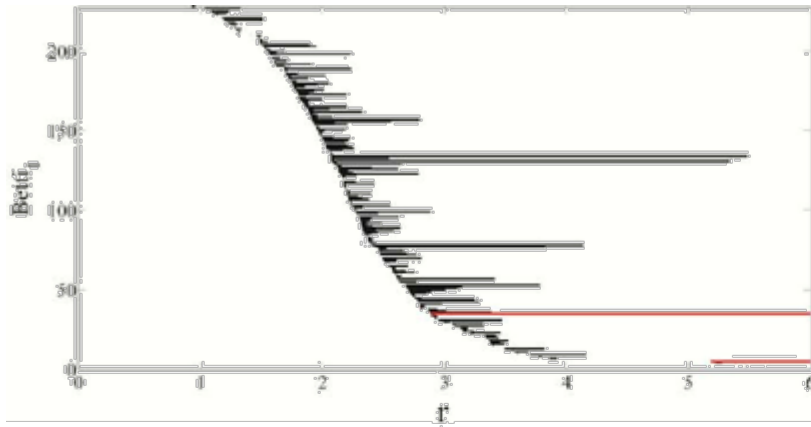
Filtered simplicial complex
• Possible to have both inclusions and deletions (dynamic data)

Vector spaces with linear maps: a **persistent vector space**

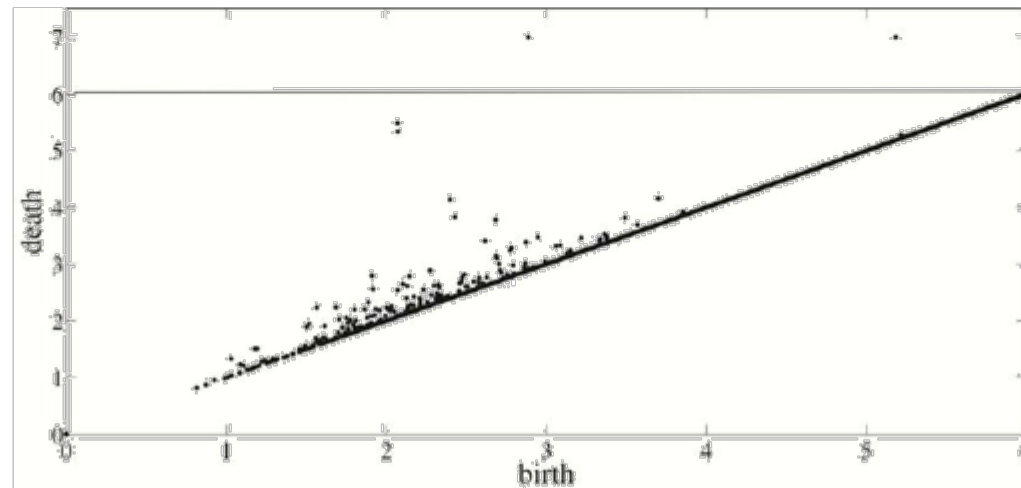
Visual summary: a **persistence diagram** or **persistence barcode**
• Postprocessing available for ML-friendly output



Another View: Persistence Diagrams



long barcodes =
points away from
the diagonal =
robust features



Short barcodes =
points near
the diagonal =
noise

Map 1-D intervals to points in 2-D

Illustration – Ripser

☰ README.md

Ripser

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Description

Ripser is a lean C++ code for the computation of Vietoris–Rips persistence barcodes. It can do just this one thing, but does it extremely well.

To see a live demo of Ripser’s capabilities, go to live.ripser.org. The computation happens inside the browser (using [Emscripten](#) to compile Ripser to [WebAssembly](#), supported on recent browsers).

The main features of Ripser:

- time- and memory-efficient
- only about 1000 lines of code in a single C++ file
- support for coefficients in prime finite fields
- no external dependencies (optional support for Google’s [sparsehash])

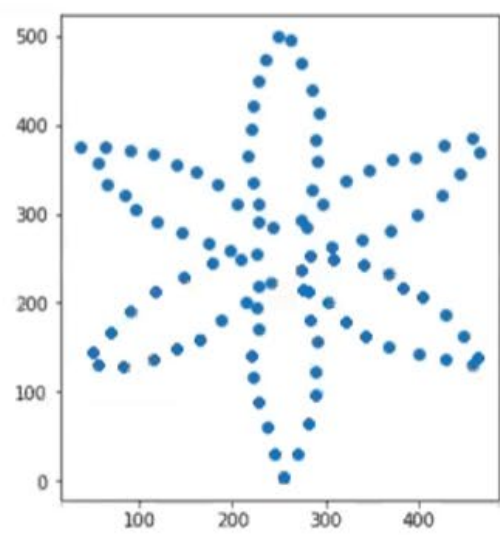
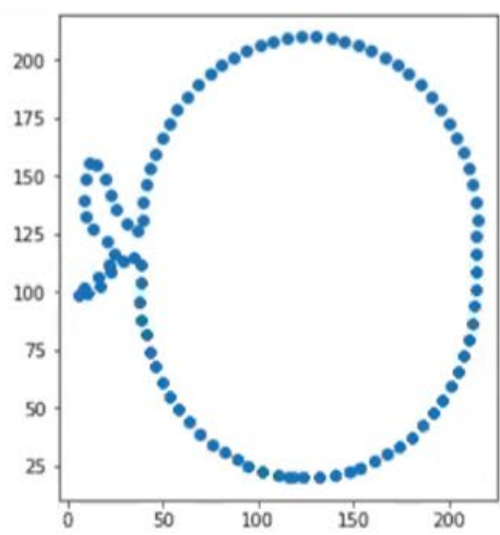
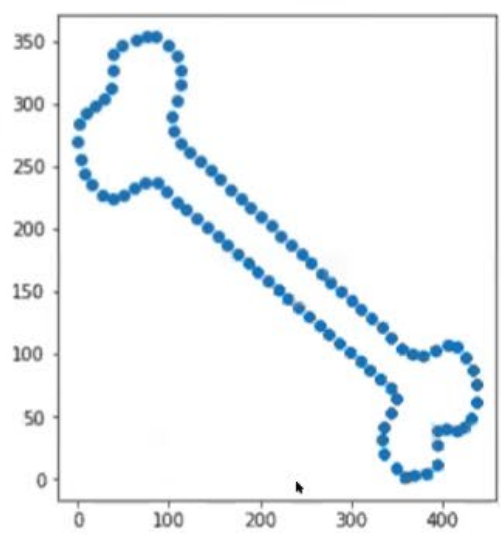
Filter files by name

Name	Last Modified
matlab_examples	3 years ago
demo_dionysus.ipynb	an hour ago
demo_javaplex.m	an hour ago
demo_ripser.ipynb	seconds ago
matlab-examples-4.3...	an hour ago
planarShapes.mat	a year ago
README.md	6 hours ago
requirements.txt	6 hours ago
utils.py	an hour ago
Vietoris-Rips barcod...	an hour ago

README.md demo_ripser.ipynb demo_dionysus.ipynb utils.py README.md Python 3

```
axs[1].scatter(planarShapes[0,:,idx],planarShapes[1,:,idx])  
idx=500  
axs[2].scatter(planarShapes[0,:,idx],planarShapes[1,:,idx])
```

[4]: <matplotlib.collections.PathCollection at 0x7fe6fb830ac8>



```
[5]: idx = 0  
data = planarShapes[:, :, idx].T  
print(data.shape)
```

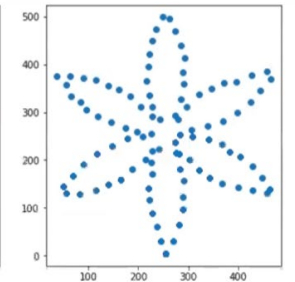
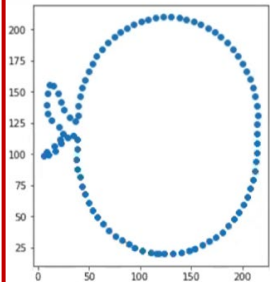
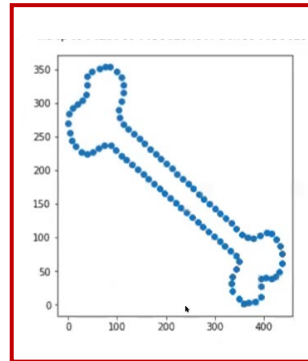
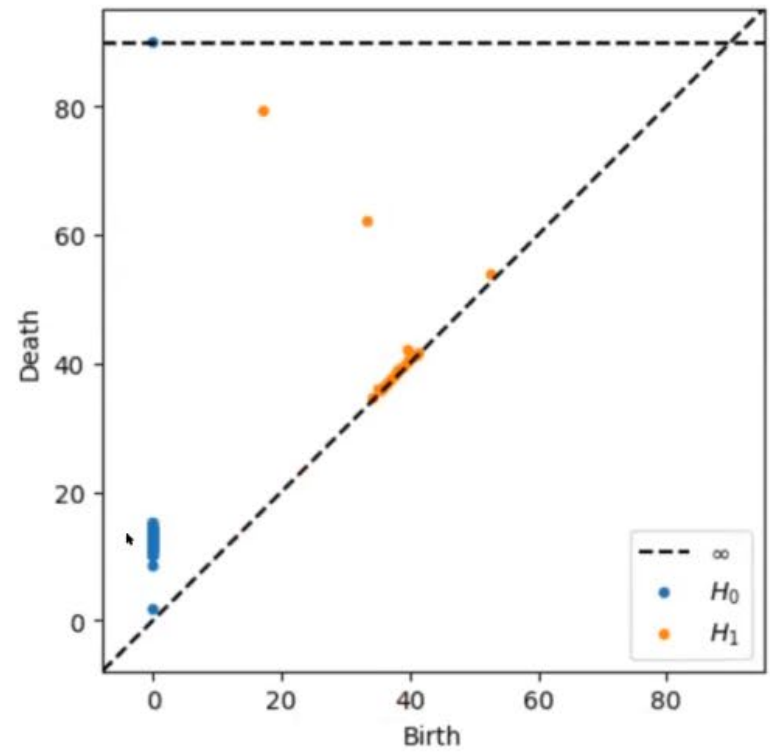
(100, 2)

Running persistence can be as simple as the following two lines:

```
[7]: diagrams = ripser(data)['dgms']  
plot_diagram(diagrams, show=True)
```

Filter files by name

Name	Last Modified
matlab_examples	3 years ago
demo_dionysus.ipynb	an hour ago
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demo_ripsr.ipynb	seconds ago
matlab-examples-4.3...	an hour ago
planarShapes.mat	a year ago
README.md	5 hours ago
requirements.txt	6 hours ago
utils.py	an hour ago
Vietoris-Rips barcod...	an hour ago



Interpretation: Here we plotted the persistence diagram coming from the `bone` data. There are two persistent 1-cycles, corresponding to the two epiphysis at either end.

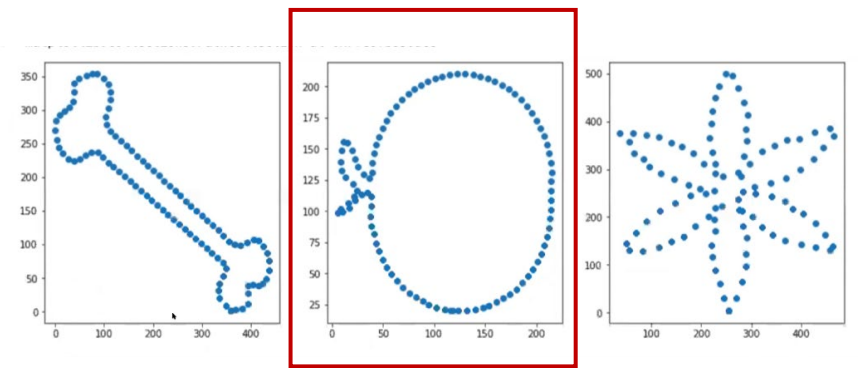
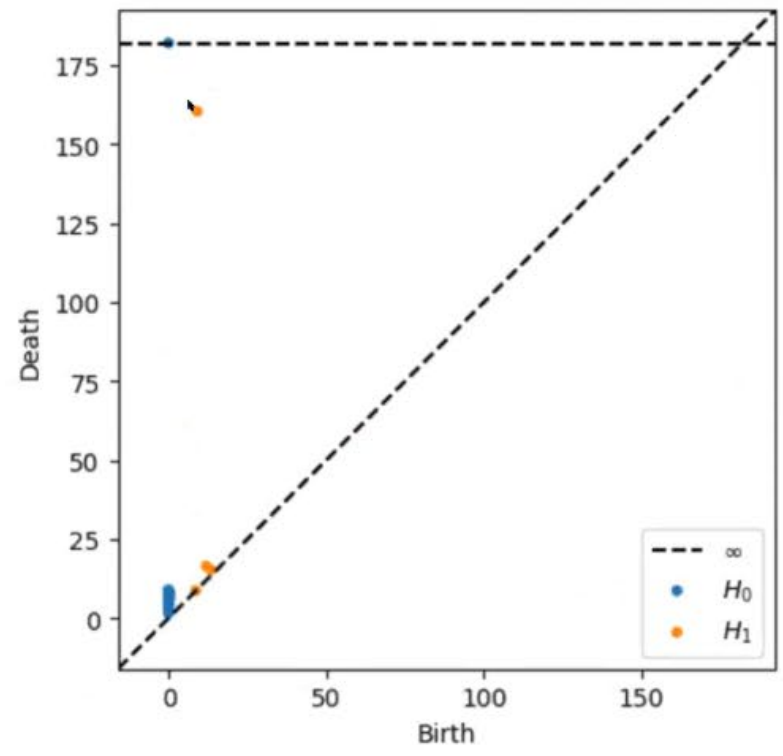
Next let's try the `apple` shape.

Filter files by name

Name	Last Modified
matlab_examples	3 years ago
demo_dionysus.ipynb	an hour ago
demo_javaplex.m	an hour ago
demo_ripser.ipynb	a minute ago
matlab-examples-4.3...	an hour ago
planarShapes.mat	a year ago
README.md	6 hours ago
requirements.txt	6 hours ago
utils.py	an hour ago
Vietoris-Rips barcod...	an hour ago

Next let's try the apple shape.

```
[8]: idx = 100
data = planarShapes[:, :, idx].T
diagrams = ripser(data)['dgms']
plot_diagrams(diagrams, show=True)
```

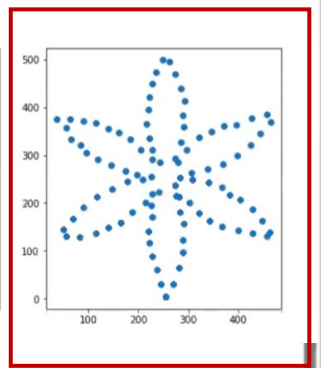
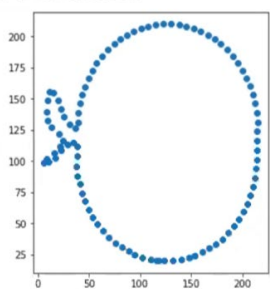
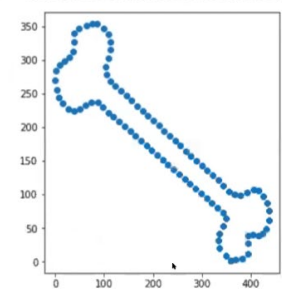
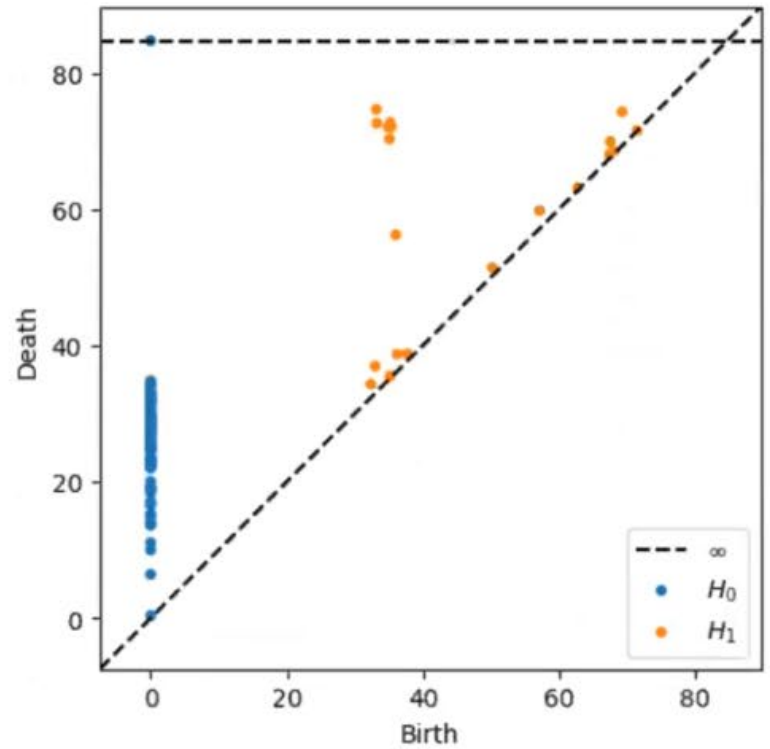


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README.md	6 hours ago
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utils.py	an hour ago
Vietoris-Rips barcod...	an hour ago

Now let's try the `flower` shape.

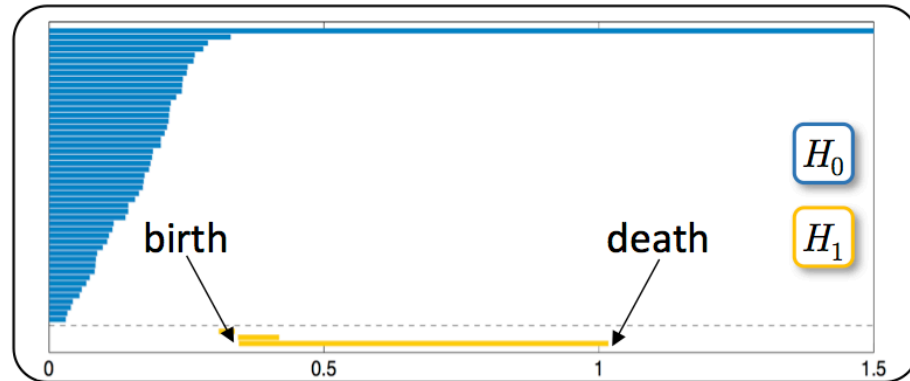
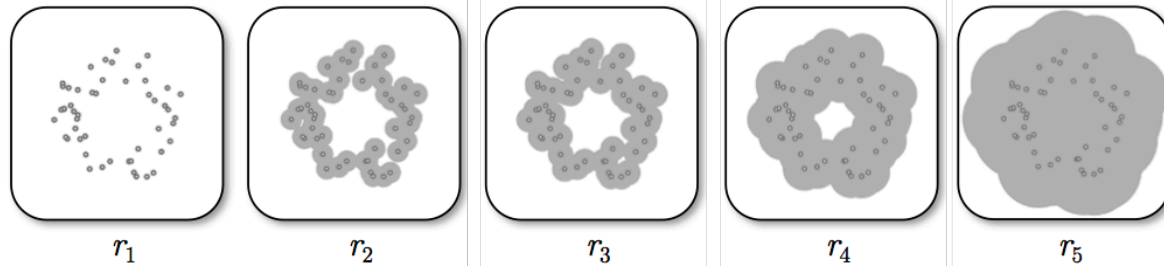
```
[9]: idx = 500
data = planarShapes[:, :, idx].T
diagrams = ripser(data)['dgms']
plot_diagrams(diagrams, show=True)
```



Sublevel Set Persistence

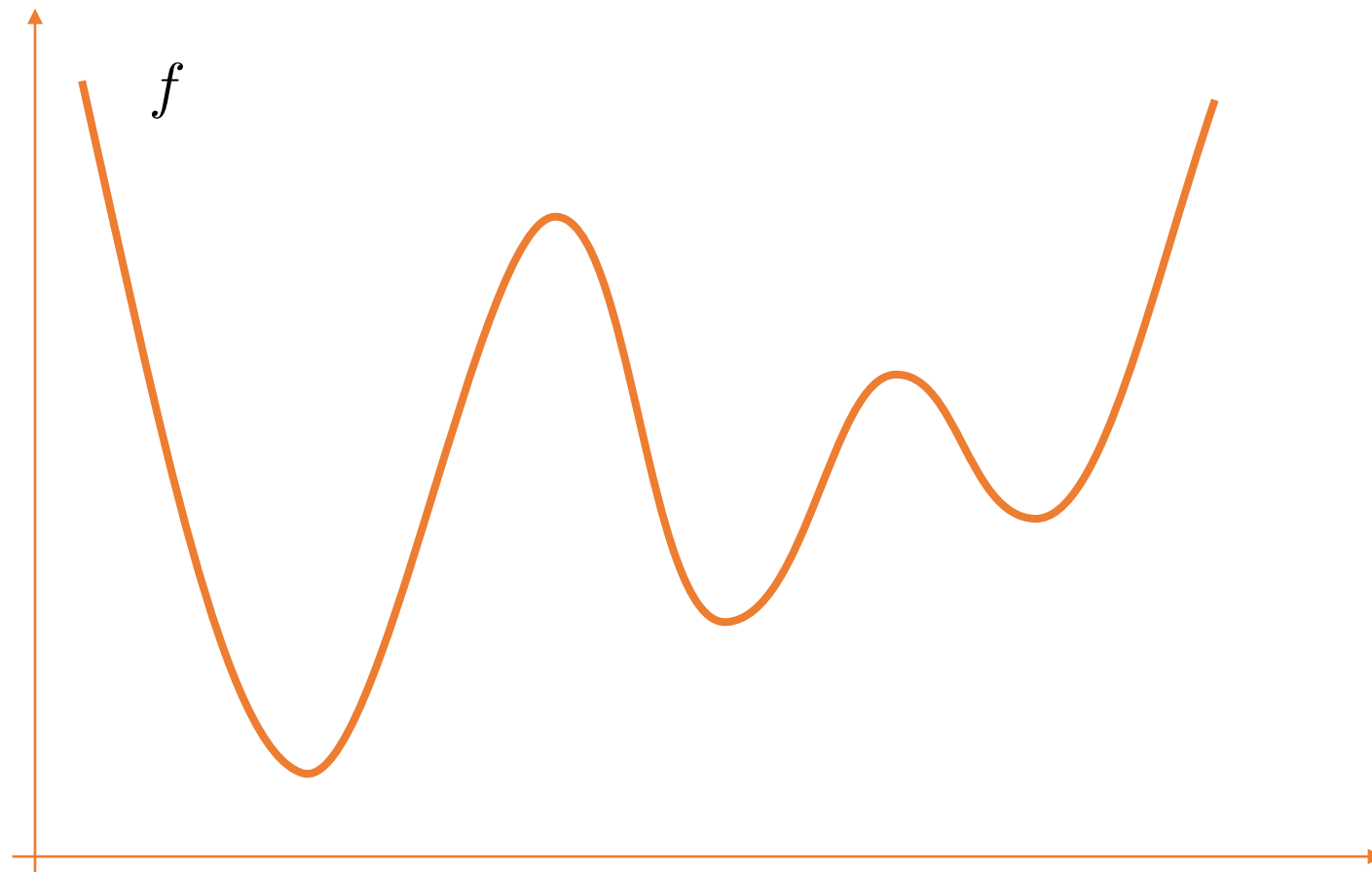
Sublevel Set Persistence

- For general point cloud or metric data, we build filtered simplicial complexes using the metric as a filter

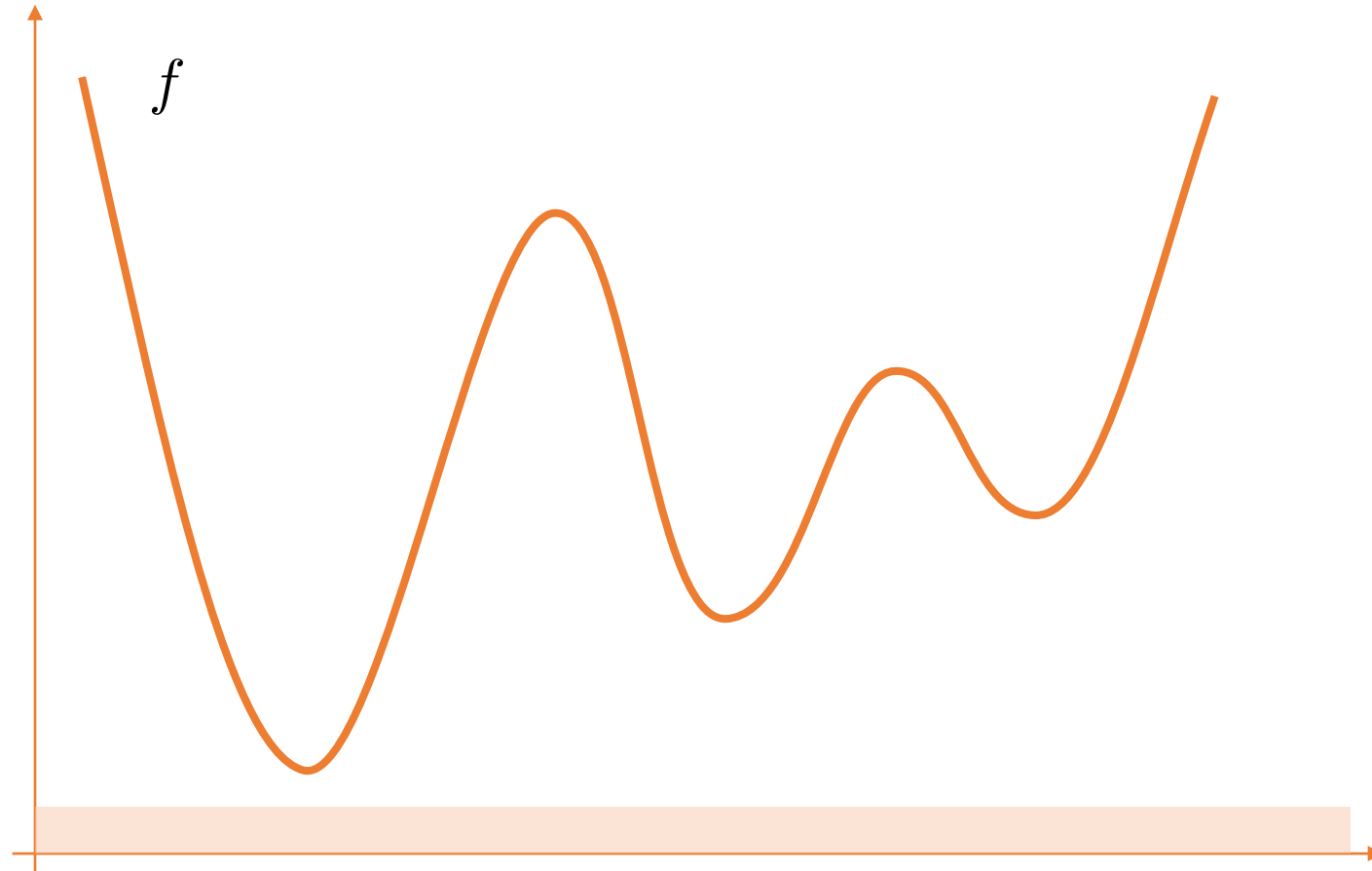


- When given a function $f: \mathcal{M} \rightarrow \mathbb{R}$ where \mathcal{M} is a triangulated space (i.e. a simplicial complex at the outset), we can use f as a filter

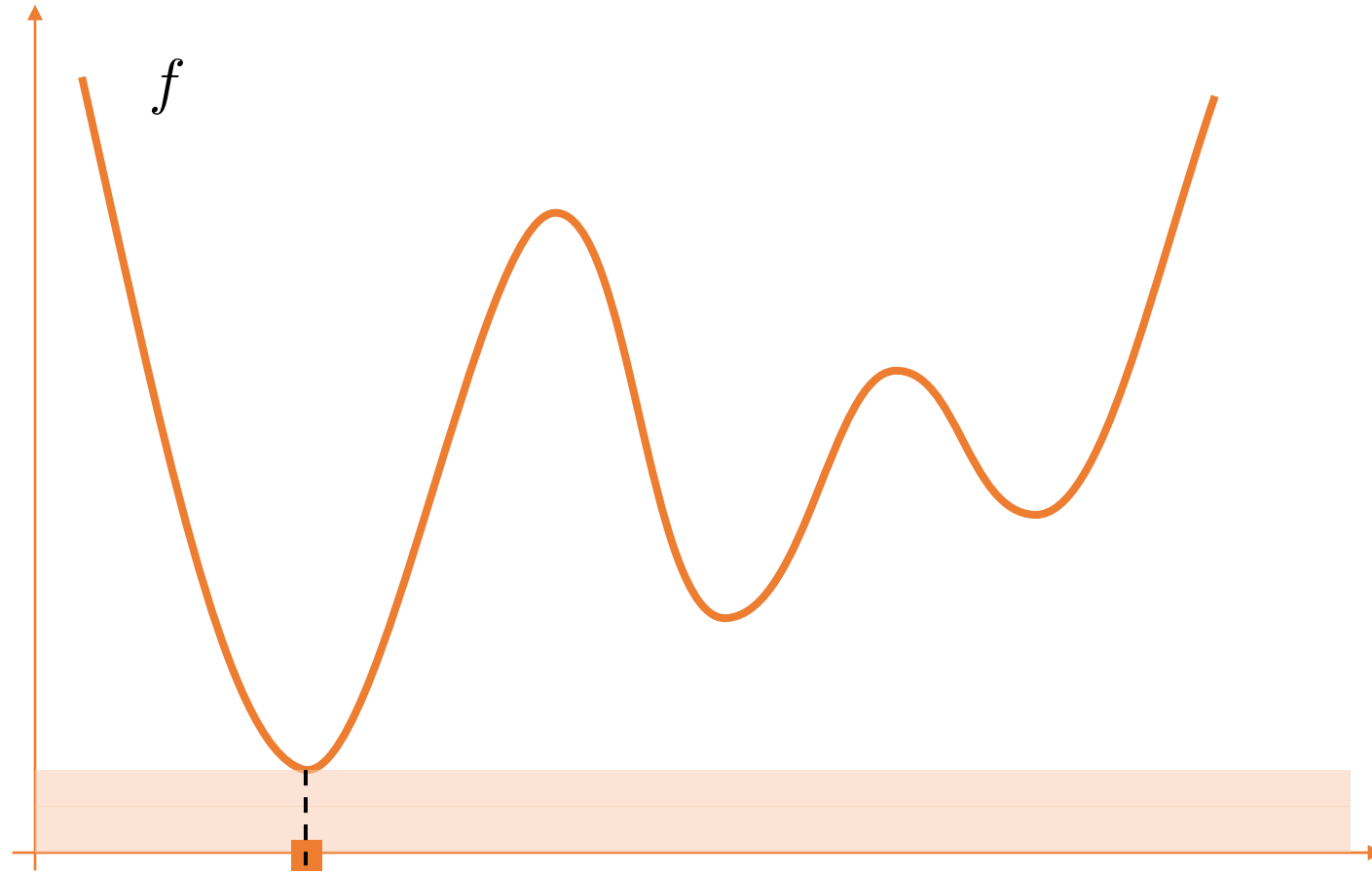
Sublevel Set Persistence



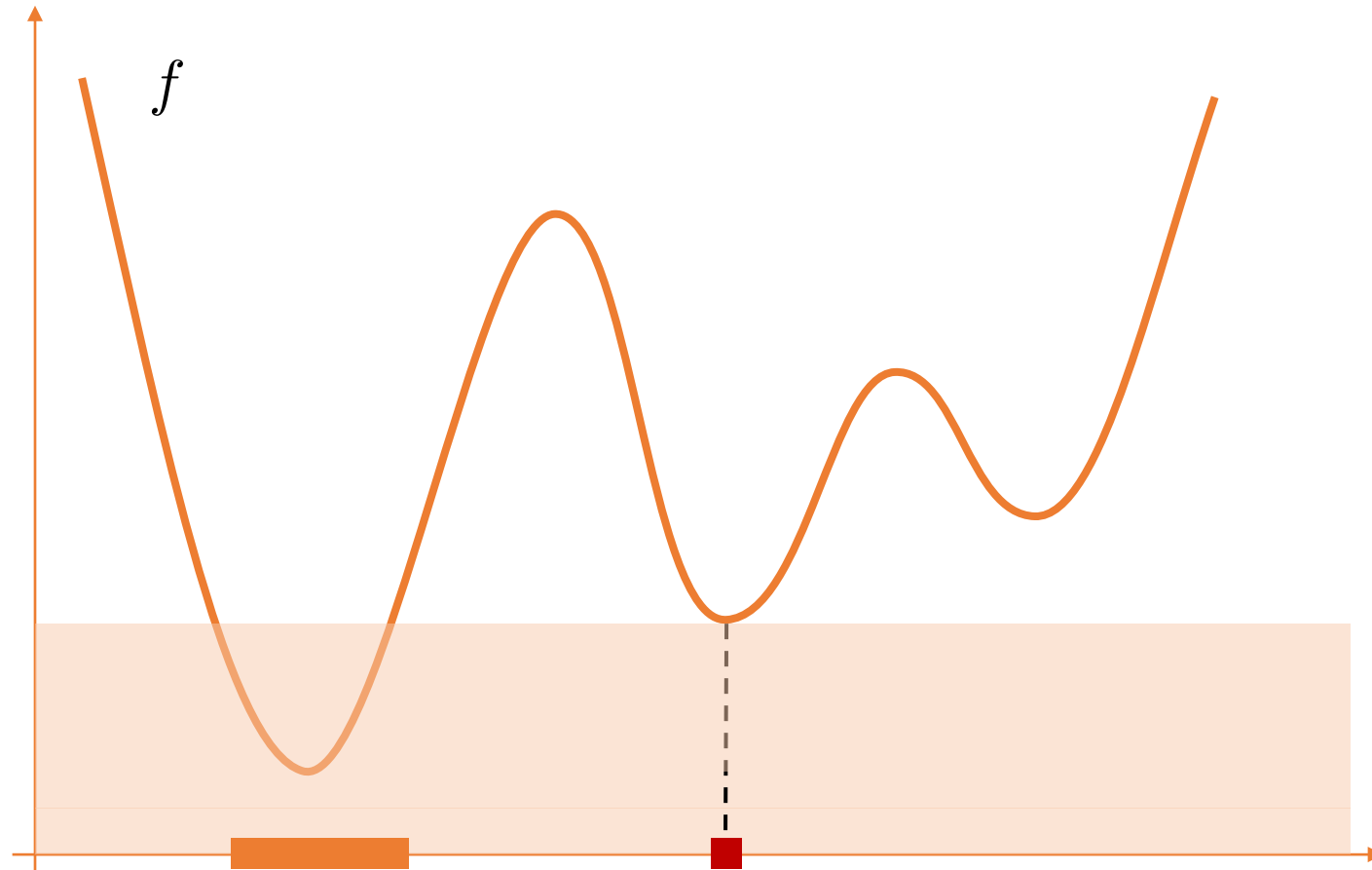
Sublevel Set Persistence



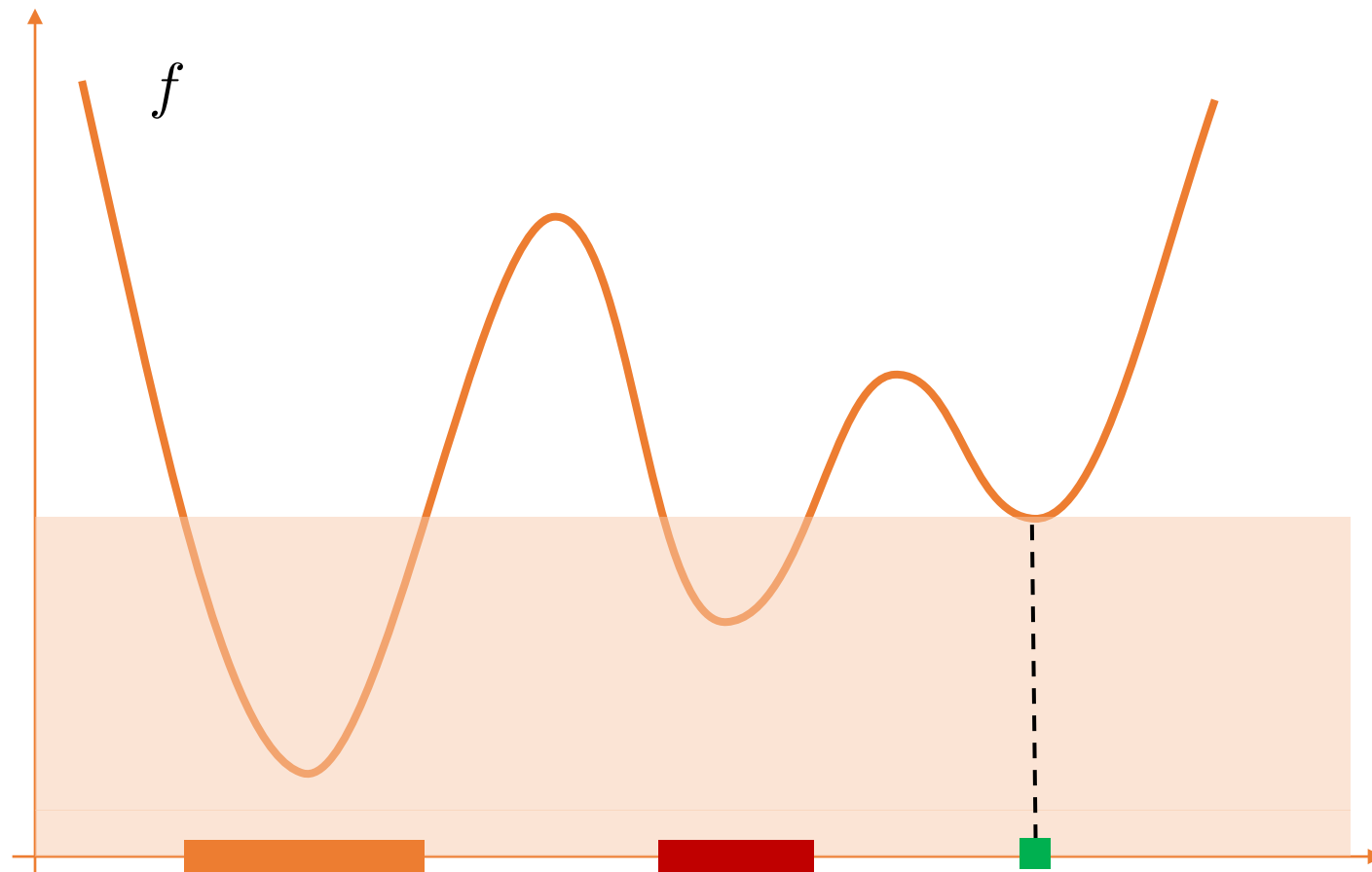
Sublevel Set Persistence



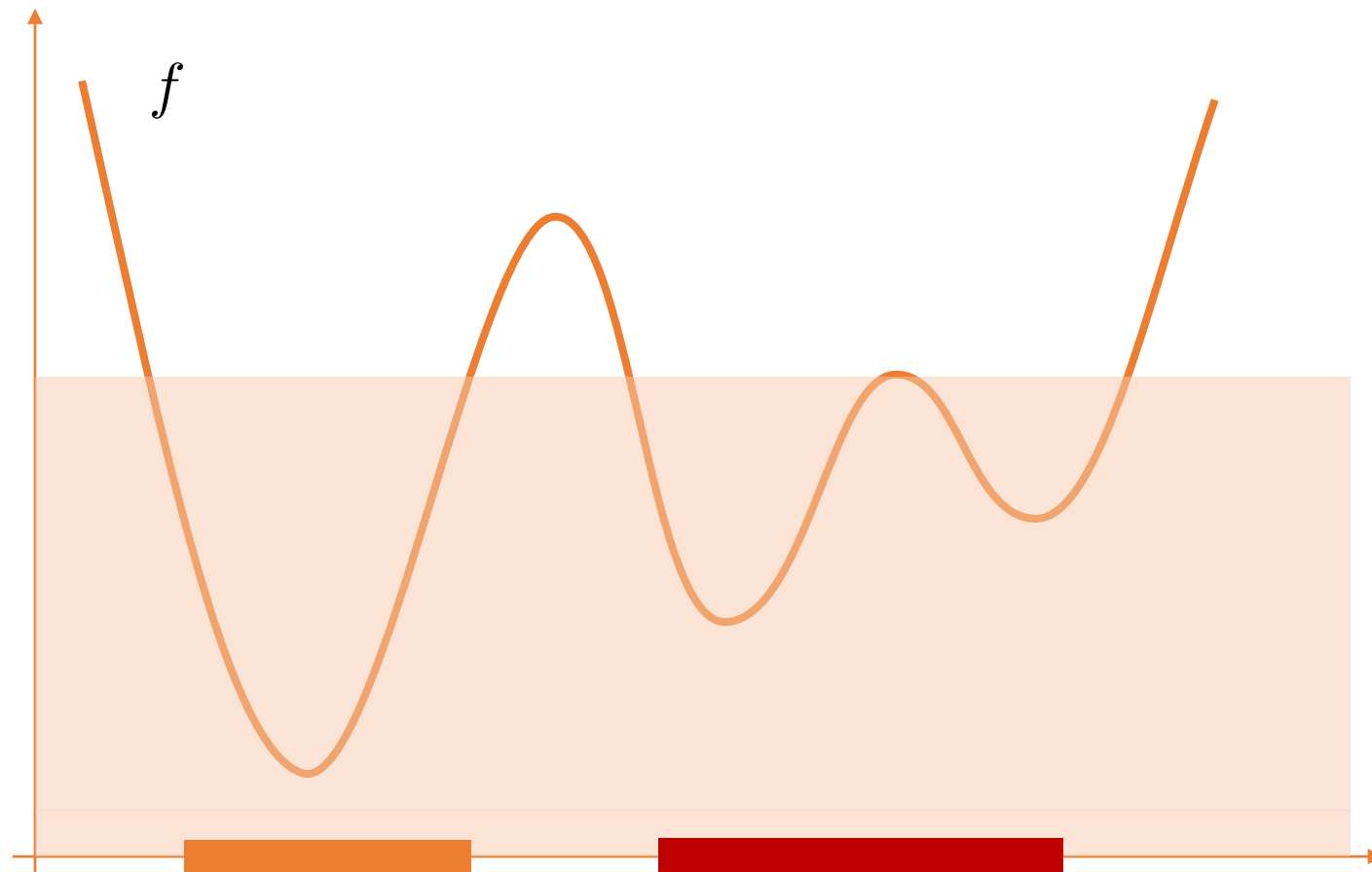
Sublevel Set Persistence



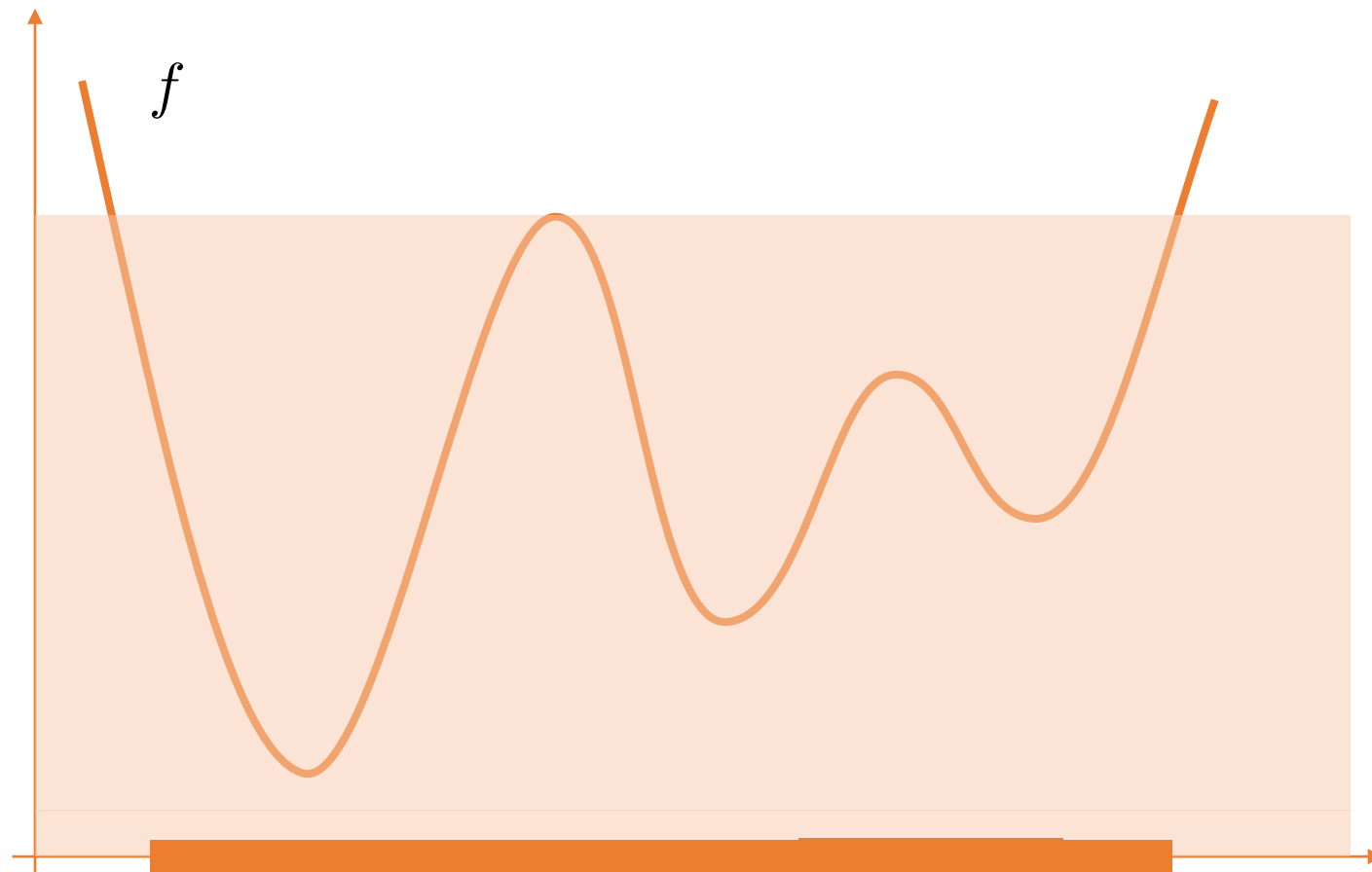
Sublevel Set Persistence



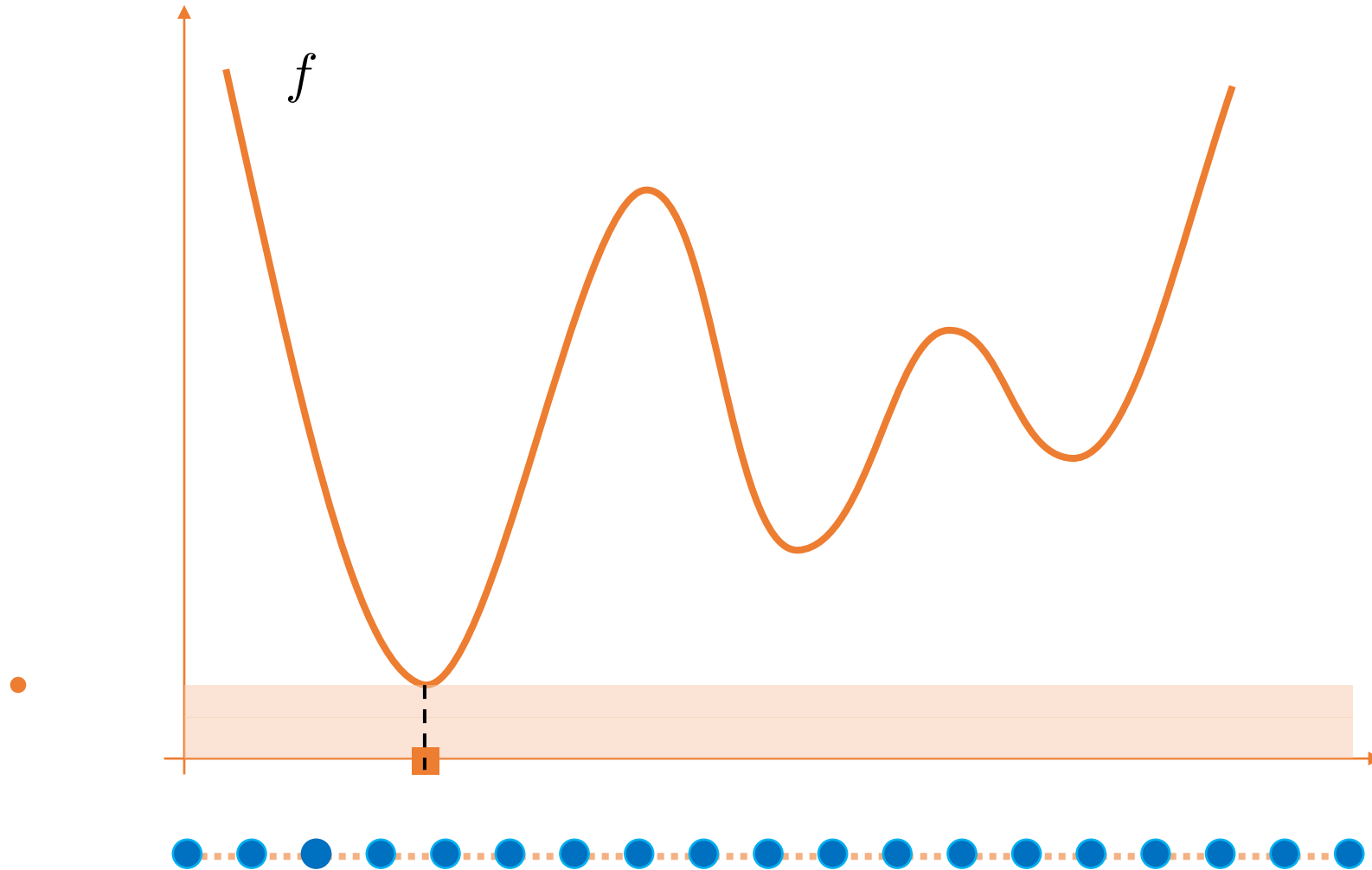
Sublevel Set Persistence



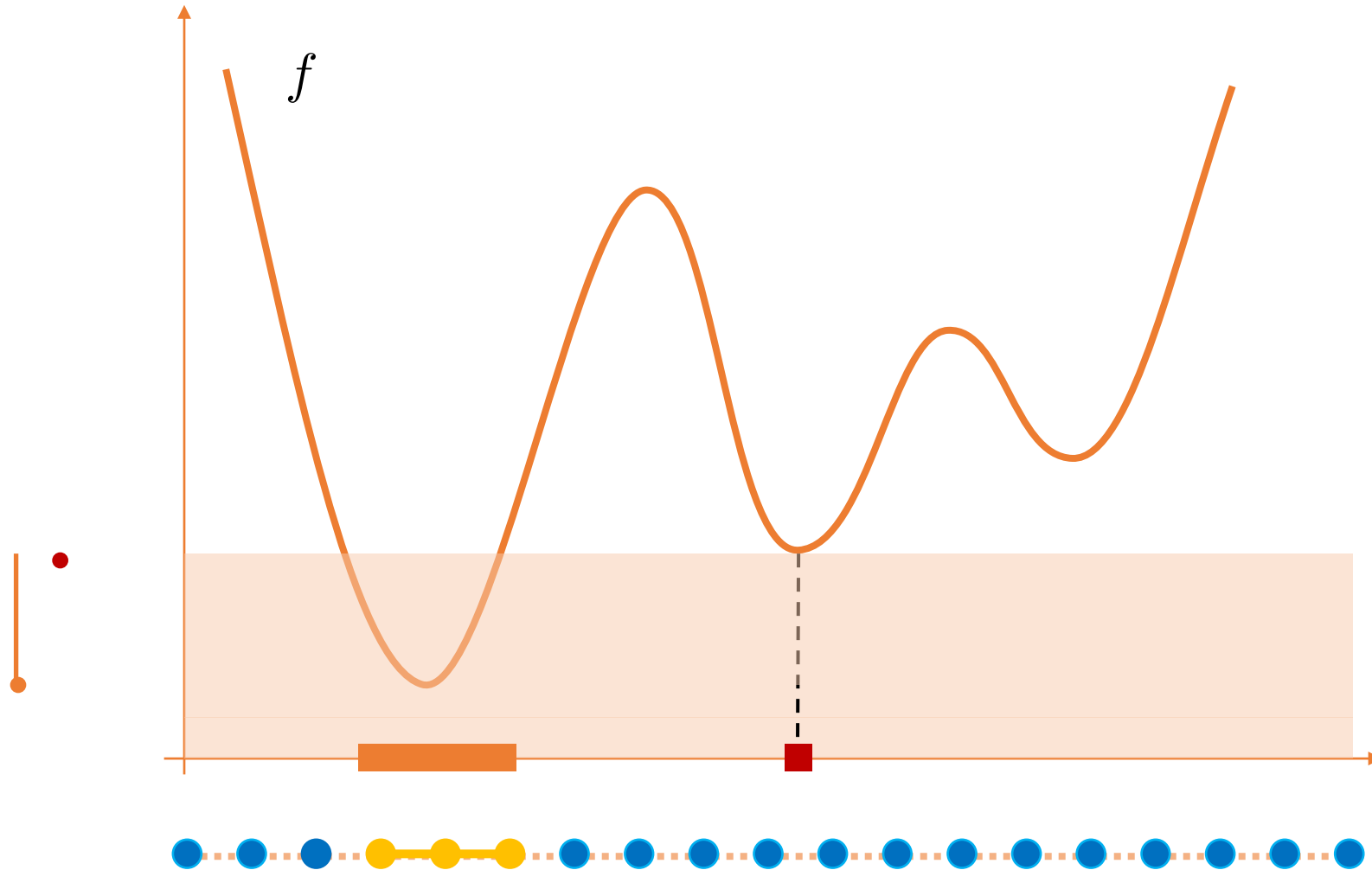
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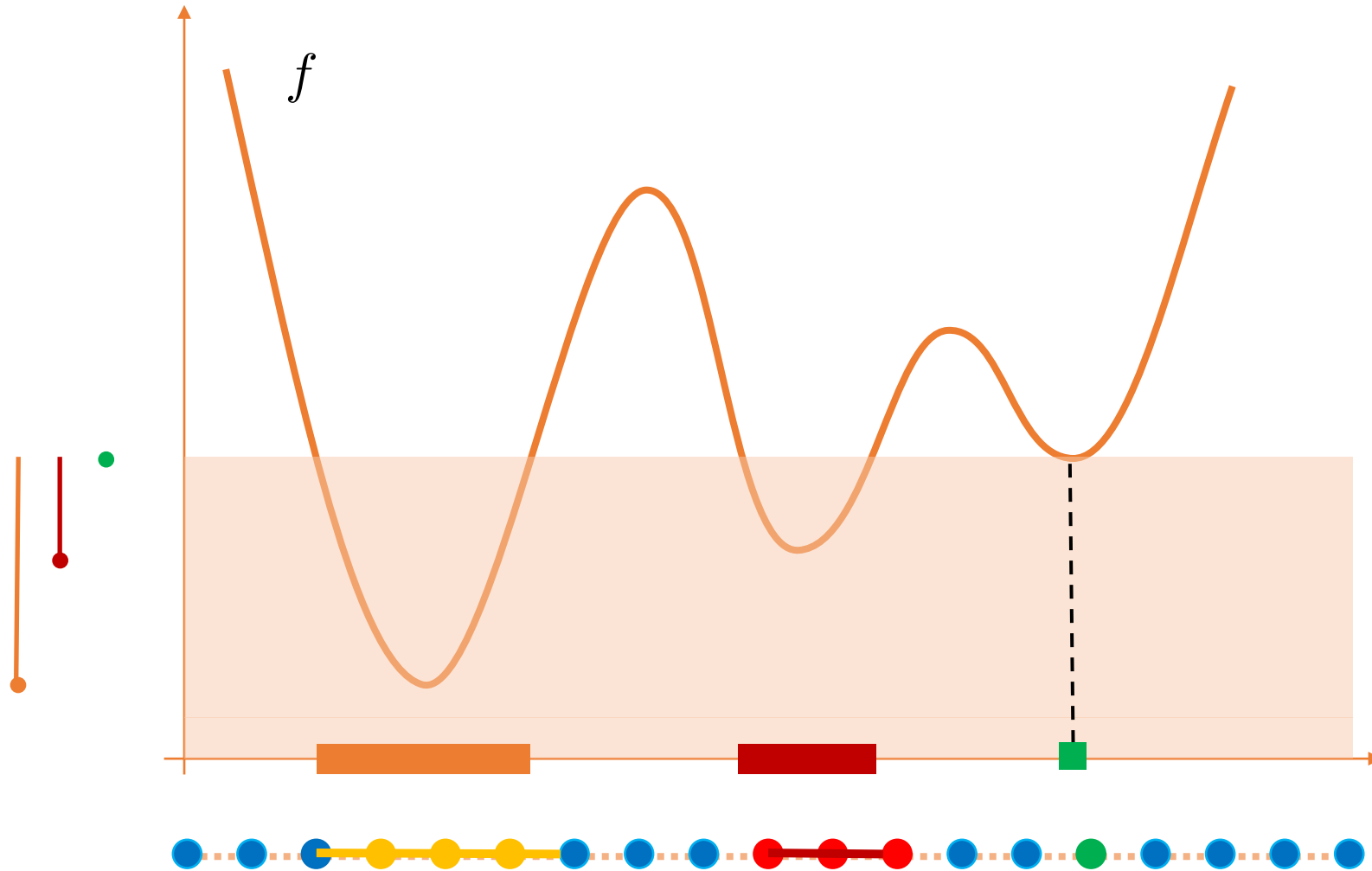
Sublevel Set Persistence



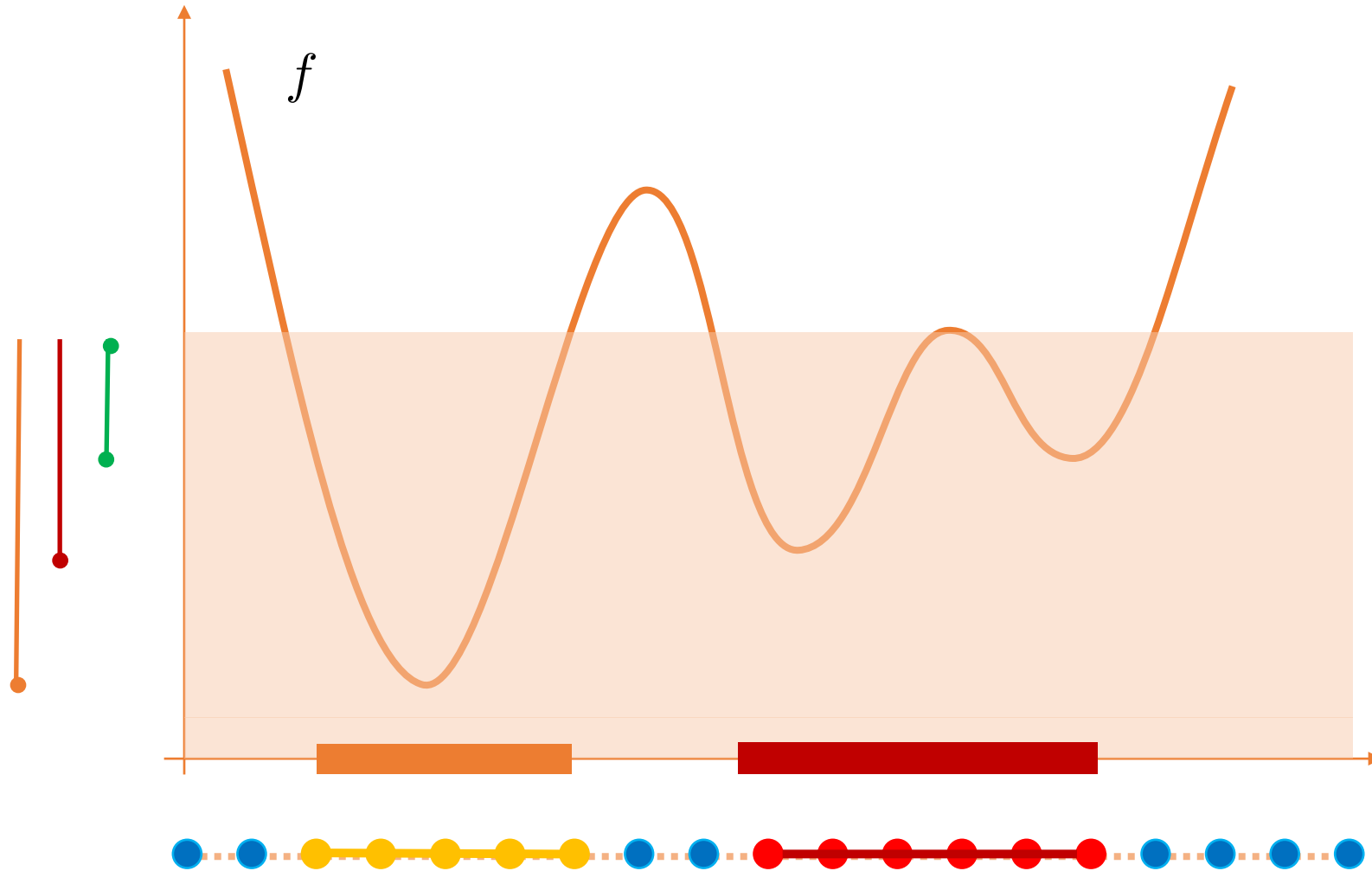
Sublevel Set Persistence



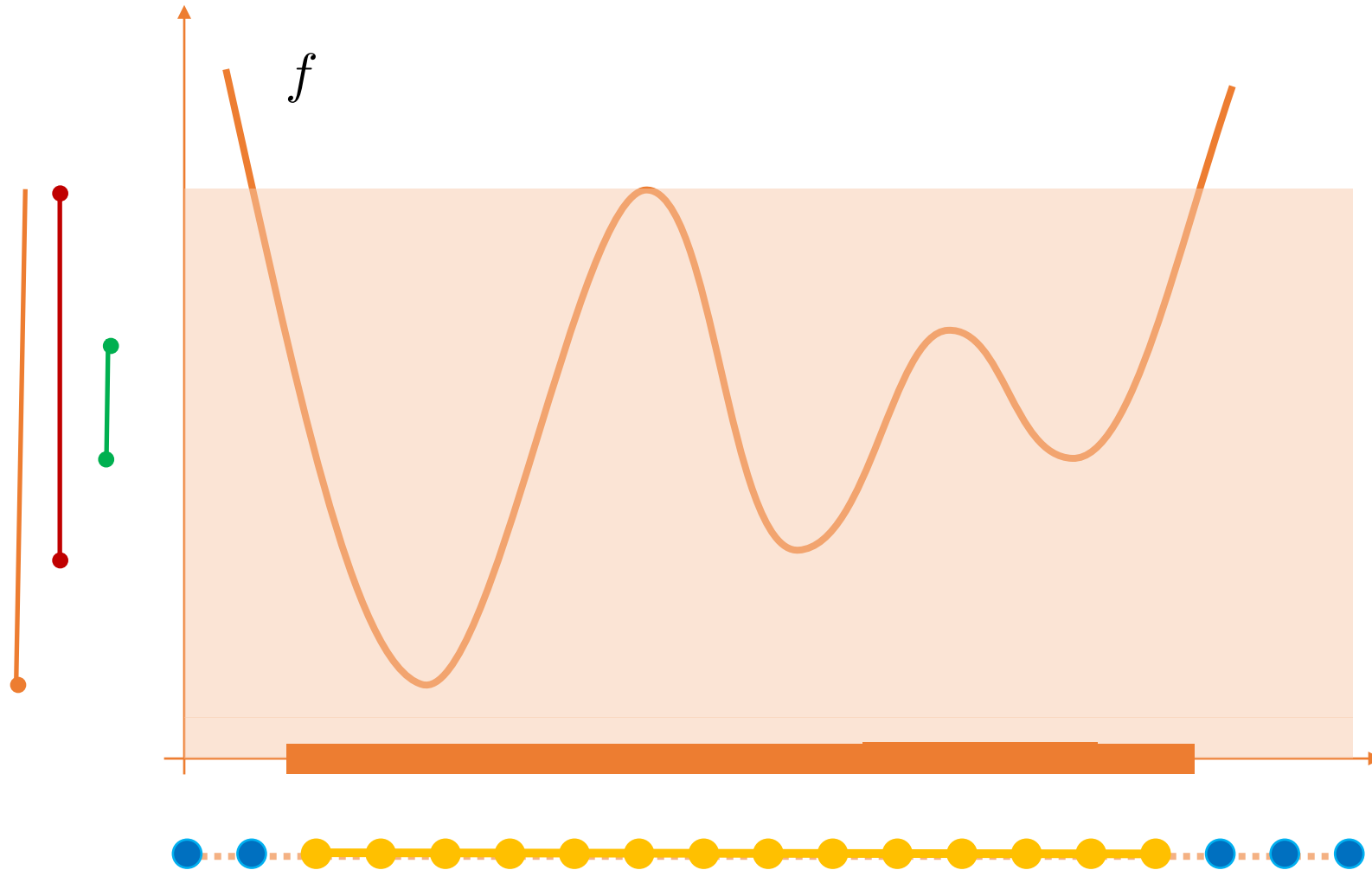
Sublevel Set Persistence



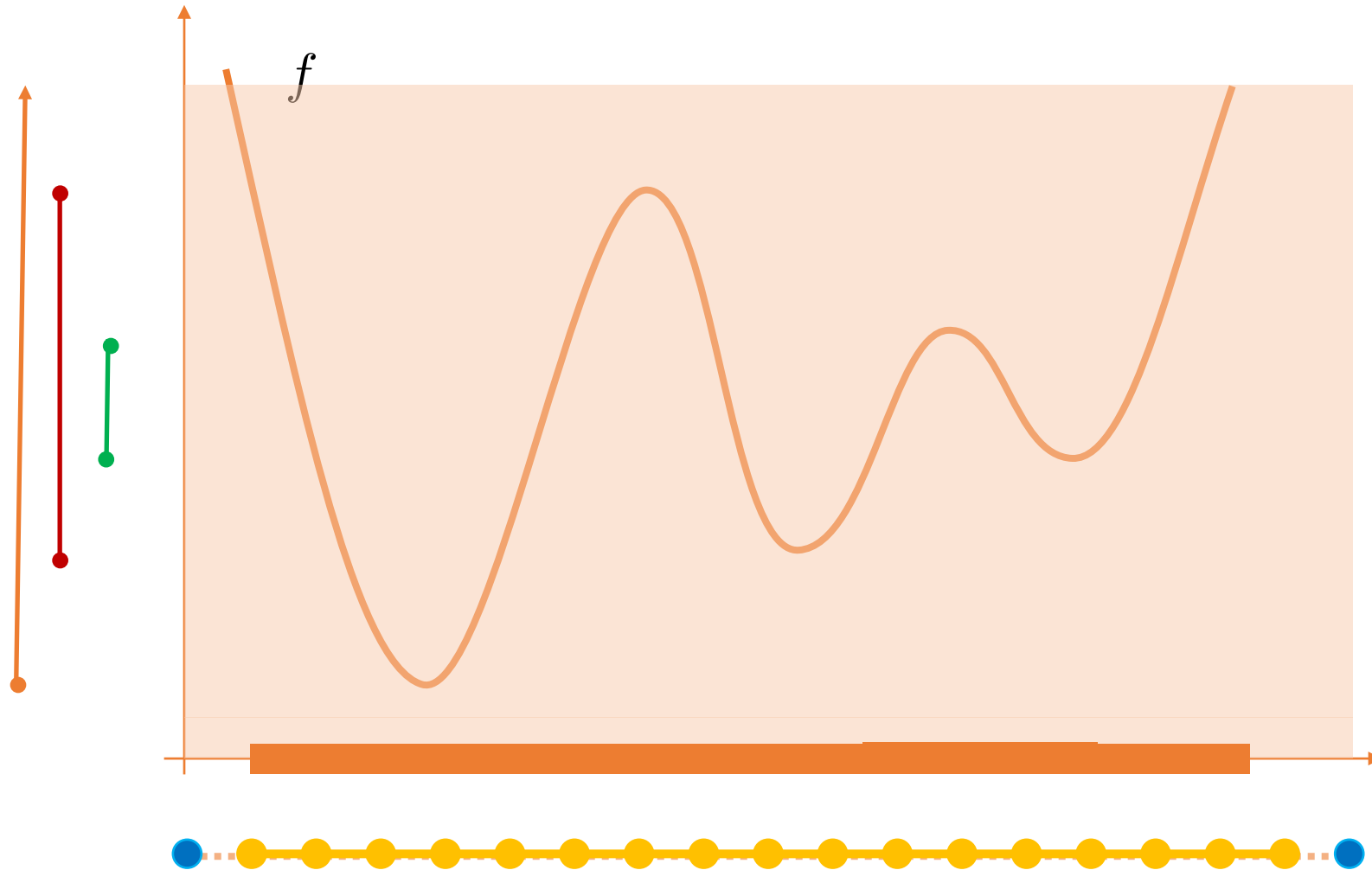
Sublevel Set Persistence



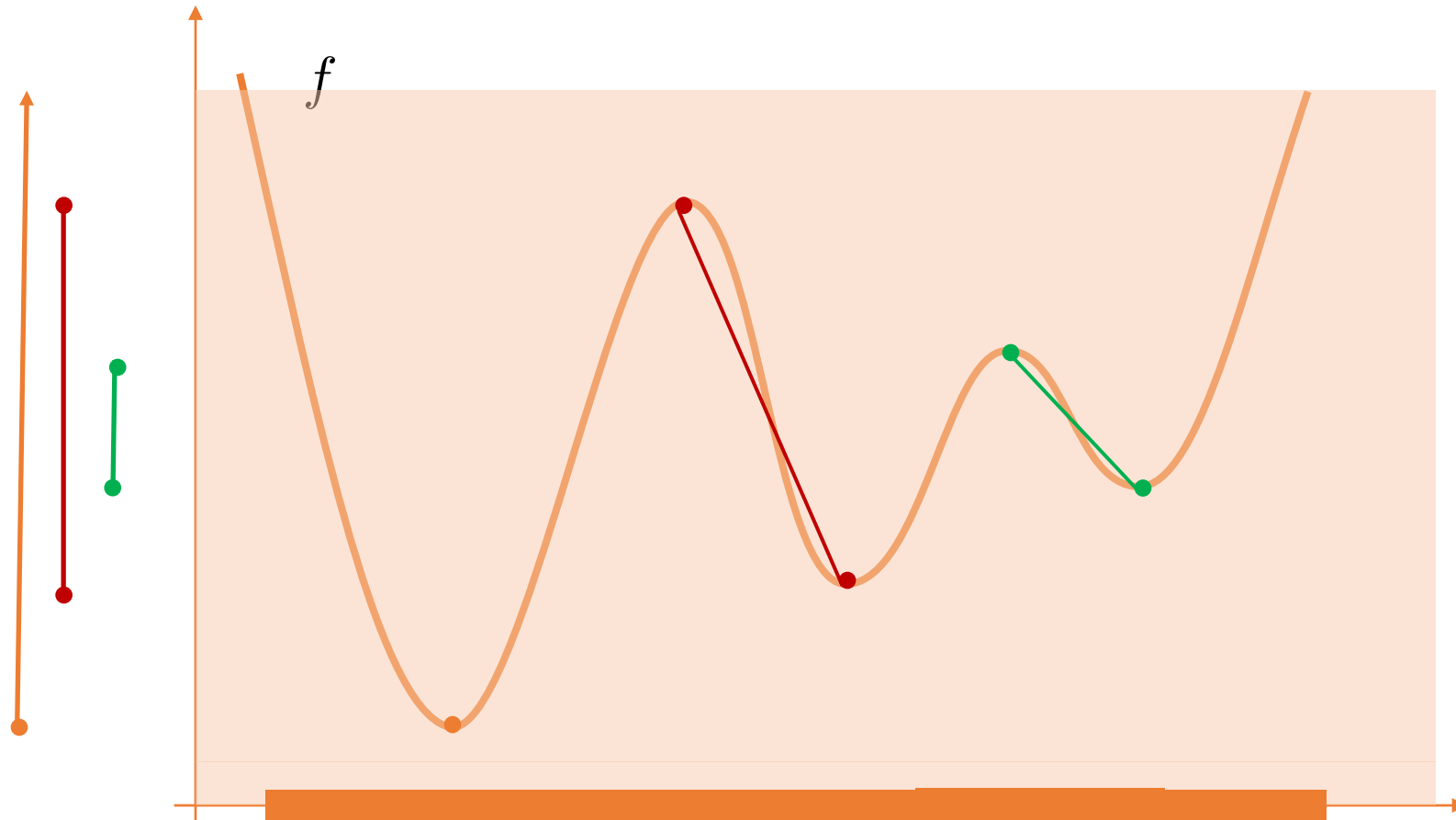
Sublevel Set Persistence



Sublevel Set Persistence



Elder Rule

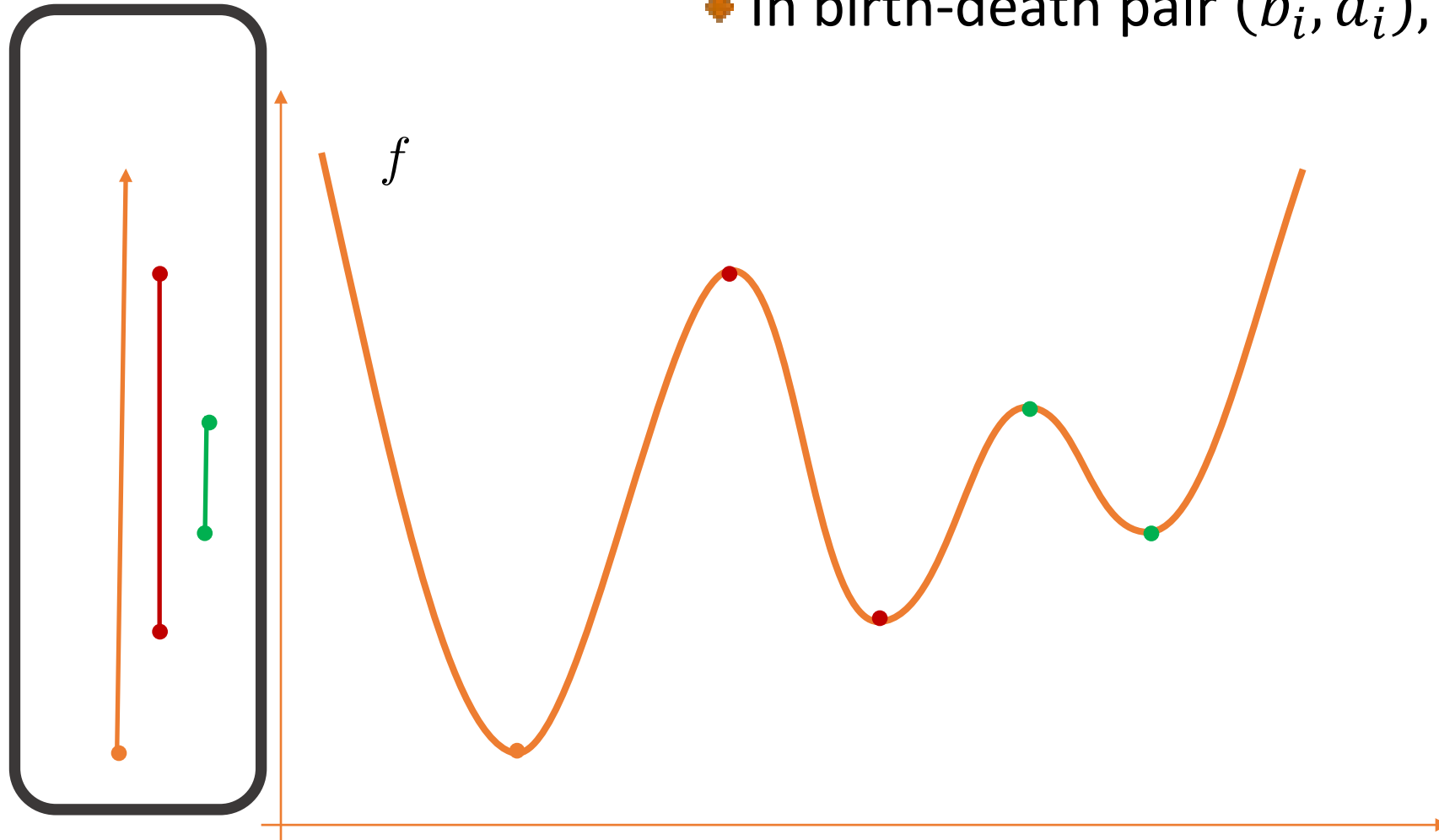


Persistence Barcodes and Diagrams

Stability

Persistence Pairing Yields a Barcode

◆ In birth-death pair (b_i, d_i) , we have $d_i \geq b_i$



Stability of Persistent Homology

- ◆ Persistent homology outputs are robust to small perturbations of data

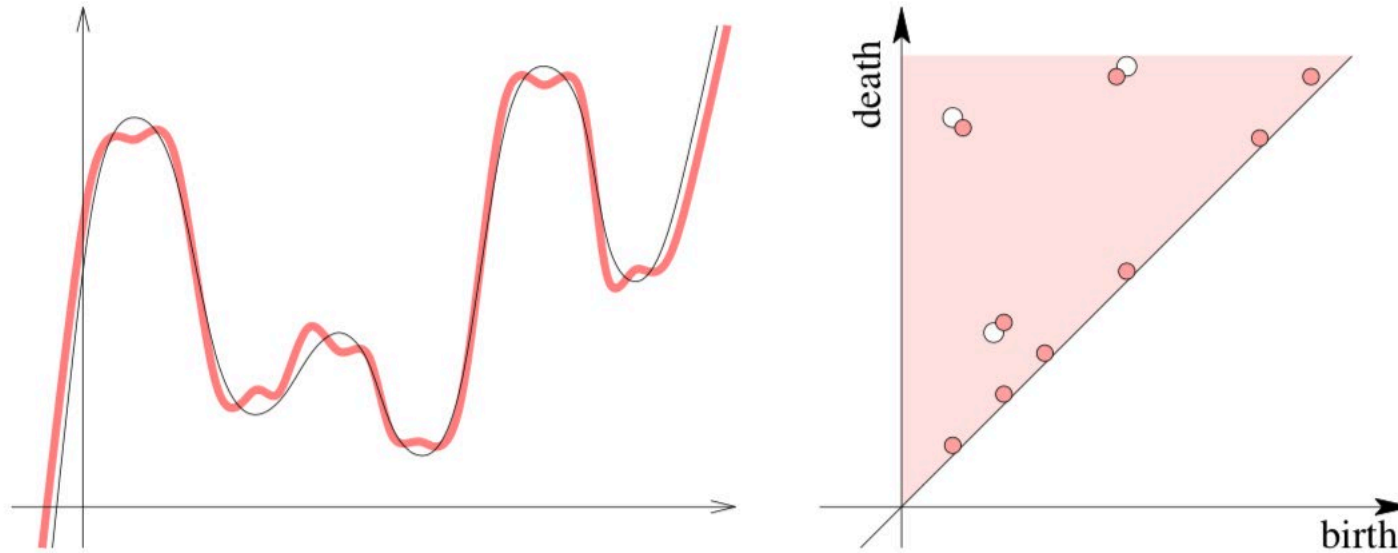
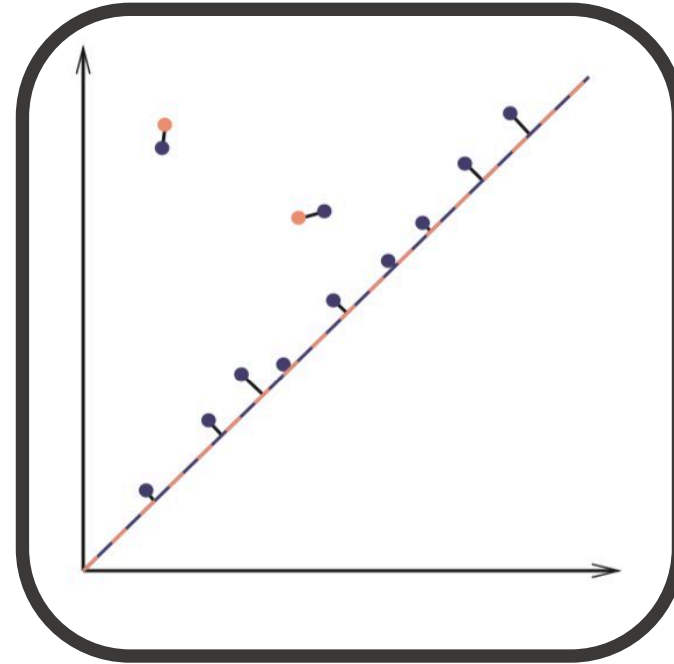
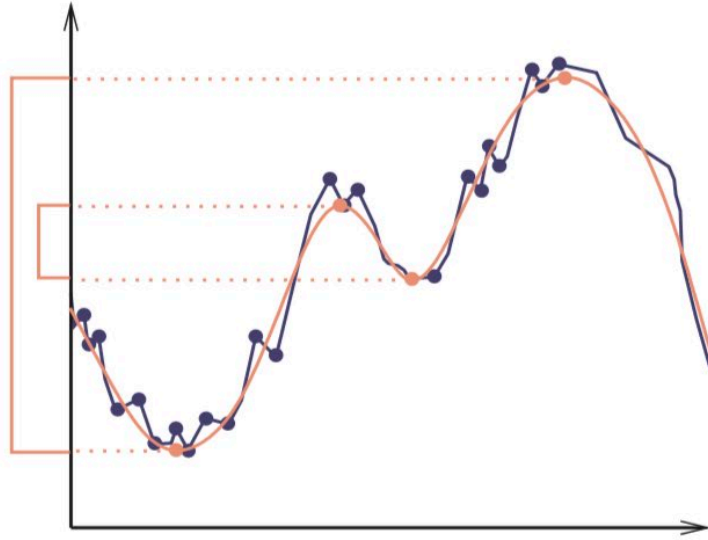


Figure from Edelsbrunner, Harer,
Computational Topology

- ◆ Theorem (Cohen-Steiner, Edelsbrunner, Harer): \mathcal{M} a triangulable space, $f, g: \mathcal{M} \rightarrow \mathbb{R}$ “nice”. Then,
$$d_B(D_k(f), D_k(g)) \leq \|f - g\|_\infty.$$

Here D_k is the persistence diagram in dimension k , $\|\cdot\|_\infty$ is the max-norm, and d_B is the bottleneck distance (TBD)

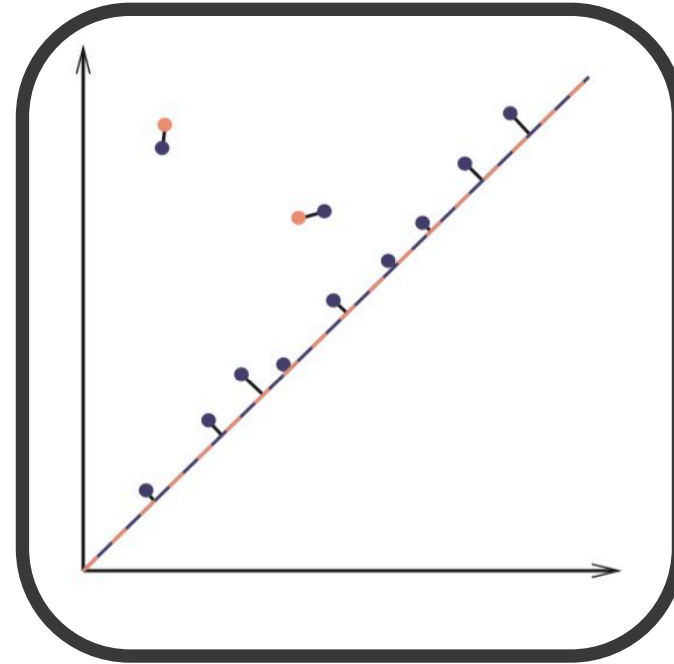
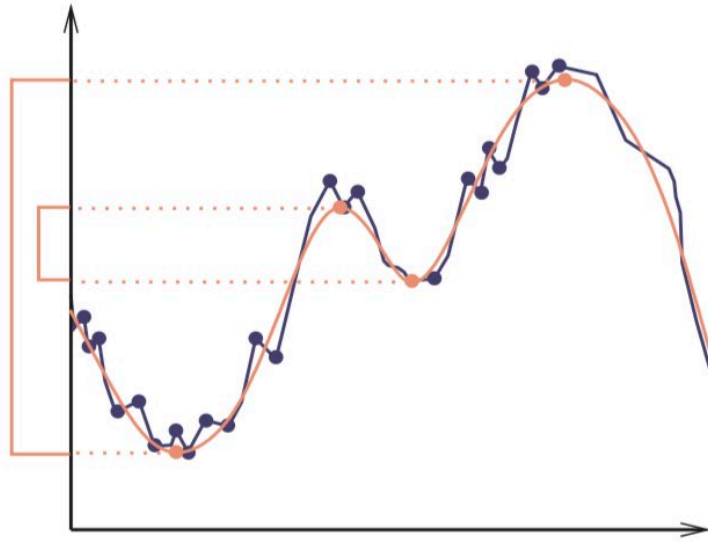
The Bottleneck Distance



Method for comparing persistence diagrams:

- ◆ Choose a bijection, matching points to the diagonal if needed
- ◆ Compute the l^∞ distance between each pair of matched points (max-norm)
- ◆ Take worst case matching cost
- ◆ Optimize over all possible bijections

The Bottleneck Distance

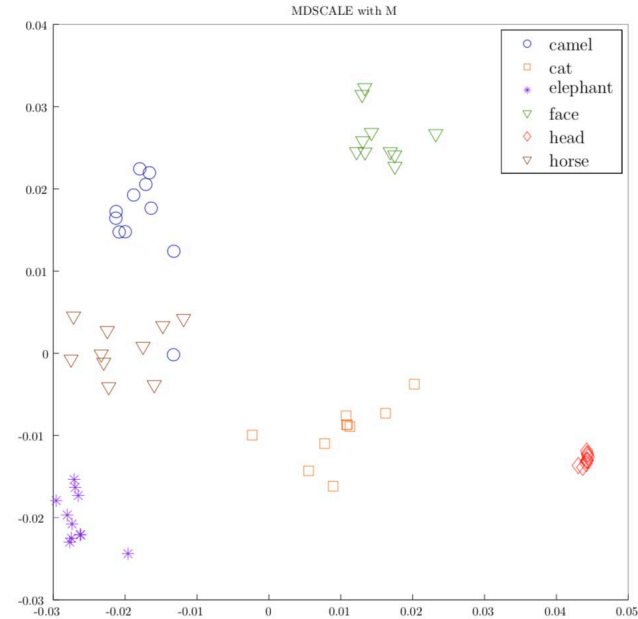
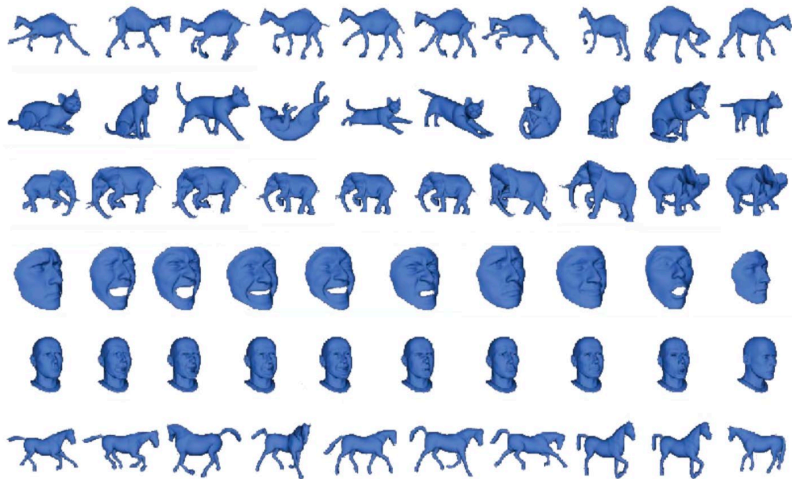


A, B two persistence diagrams.

$$d_B(A, B) := \inf \left\{ \sup_{x \in A \cup \Delta} \|x - \phi(x)\|_\infty : \phi : A \cup \Delta \rightarrow B \cup \Delta \text{ a bijection} \right\}$$

Stability of Persistent Homology

- ◆ We also have stability when building filtered complexes from metric data



- ◆ Theorem (Chazal, Cohen-Steiner, Guibas, Mémoli, Oudot): $(X, d_X), (Y, d_Y)$ finite metric spaces. Then,
$$d_B(D_k(VR(X)), D_k(VR(Y))) \leq 2d_{GH}(X, Y).$$

Here d_{GH} is the Gromov-Hausdorff distance between metric spaces (TBD)

Gromov-Hausdorff Stability

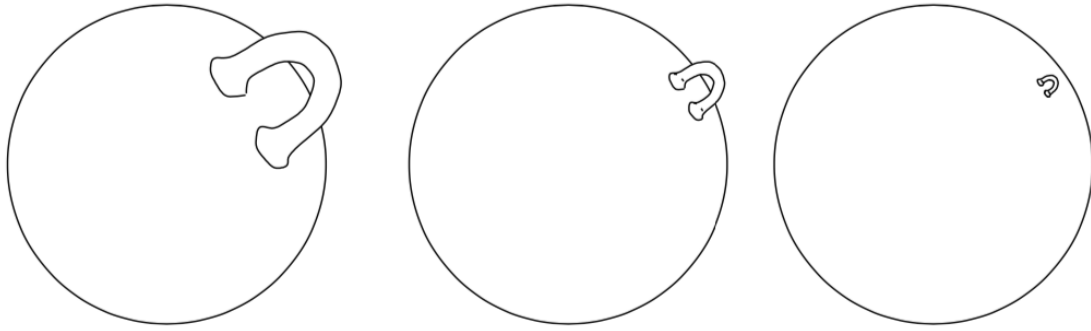


Figure from Burago, Burago, Ivanov, *A course in metric geometry*

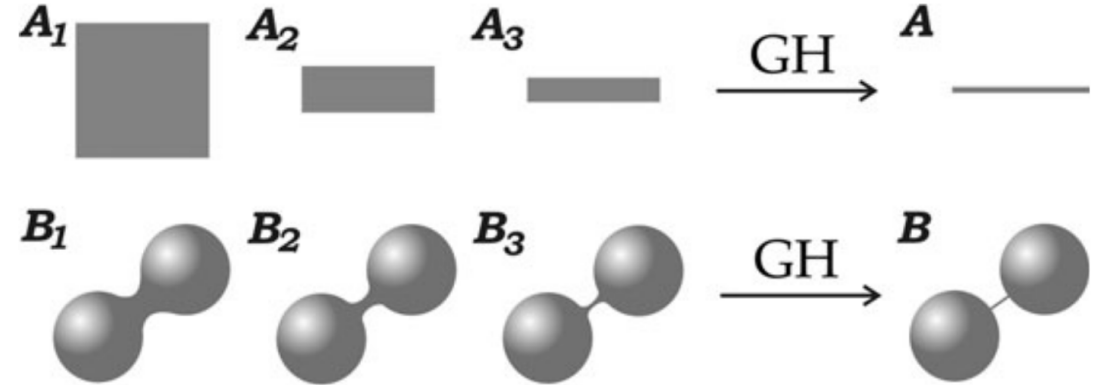


Figure from Sormani, *How Riemannian manifolds converge*

The space of metric spaces is a metric space under the Gromov-Hausdorff distance

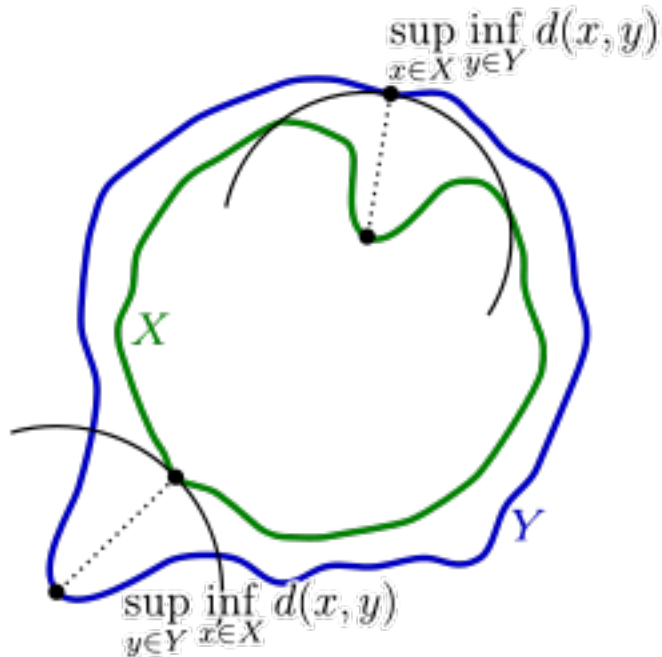
- ◆ Used to study convergence of spaces
- ◆ Popularized by Gromov in the context of geometric group theory

Gromov-Hausdorff stability

X, Y subsets of a finite metric space (Z, d)

Hausdorff distance:

$$d_H(X, Y) = \max(\max_{x \in X} \min_{y \in Y} d(x, y), \max_{y \in Y} \min_{x \in X} d(x, y))$$

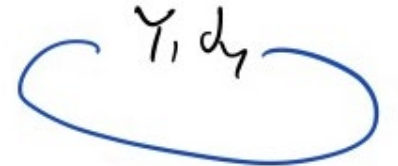
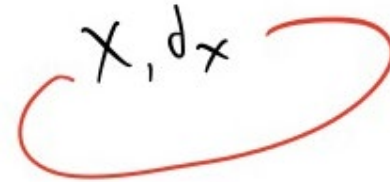


$(X, d_X), (Y, d_Y)$ finite metric spaces

Gromov-Hausdorff distance:

$$d_{GH}(X, Y) = \inf_{Z, \phi_X, \phi_Y} d_H^Z(\phi_X(X), \phi_Y(Y)), \text{ where}$$

ϕ_X, ϕ_Y are isometric embeddings

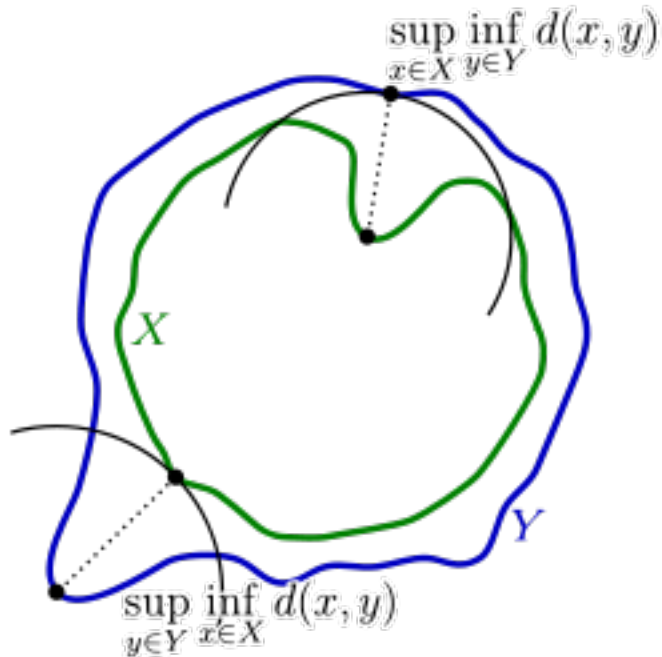


Gromov-Hausdorff Stability

X, Y subsets of a finite metric space (Z, d)

Hausdorff distance:

$$d_H(X, Y) = \max(\max_{x \in X} \min_{y \in Y} d(x, y), \max_{y \in Y} \min_{x \in X} d(x, y))$$

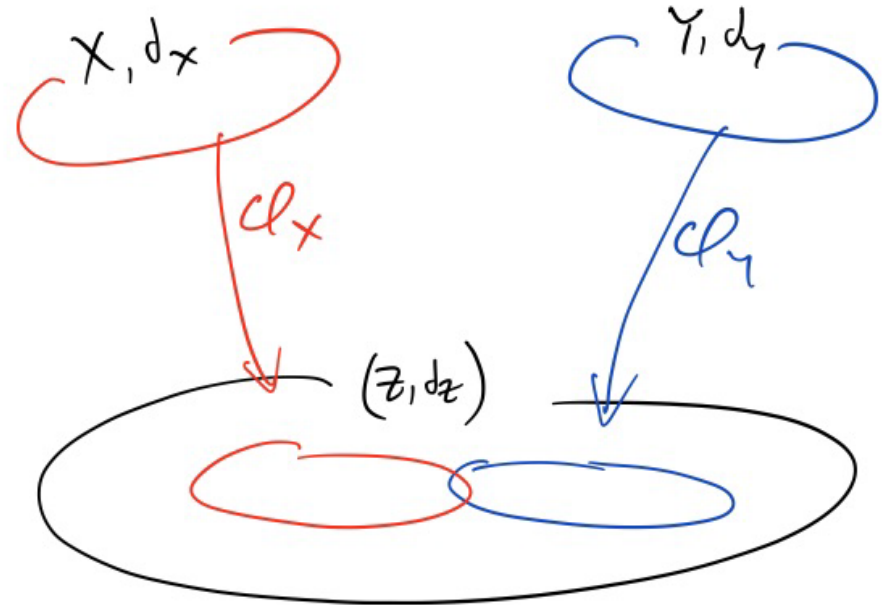


$(X, d_X), (Y, d_Y)$ finite metric spaces

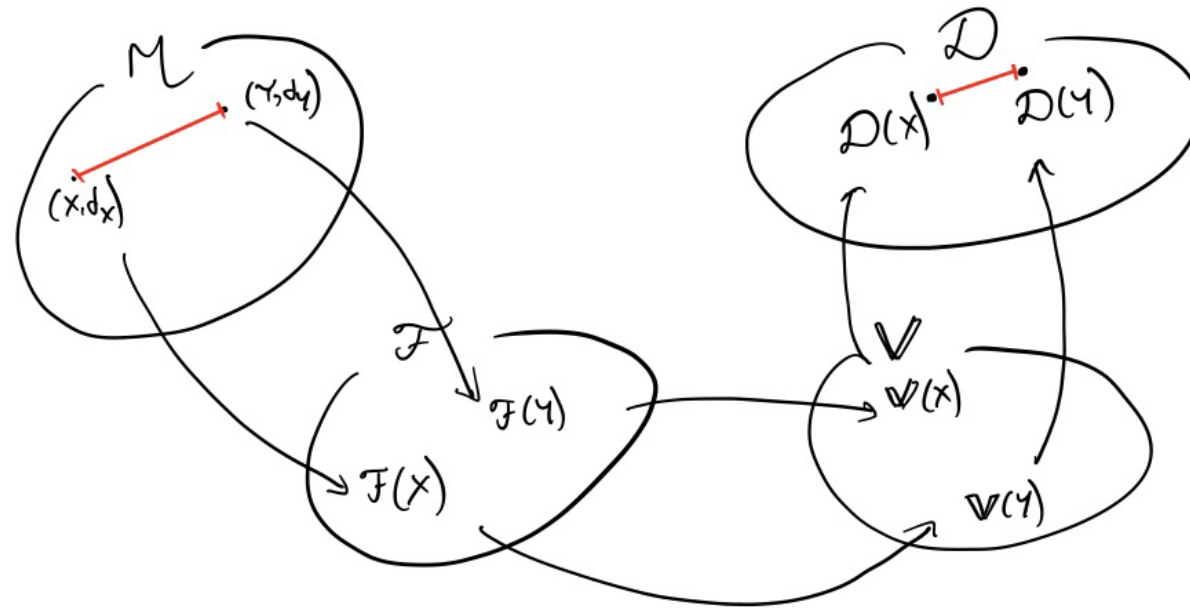
Gromov-Hausdorff distance:

$$d_{GH}(X, Y) = \inf_{Z, \phi_X, \phi_Y} d_H^Z(\phi_X(X), \phi_Y(Y)), \text{ where}$$

ϕ_X, ϕ_Y are isometric embeddings



Gromov-Hausdorff Stability



\mathcal{M} = finite metric spaces
 \mathcal{F} = filtered simplicial complexes
 \mathbb{V} = persistent vector spaces
 \mathbb{D} = persistence diagrams

- Theorem (Chazal, Cohen-Steiner, Guibas, Mémoli, Oudot): $(X, d_X), (Y, d_Y)$ finite metric spaces. Then,

$$d_B(D_k(VR(X)), D_k(VR(Y))) \leq 2d_{GH}(X, Y).$$

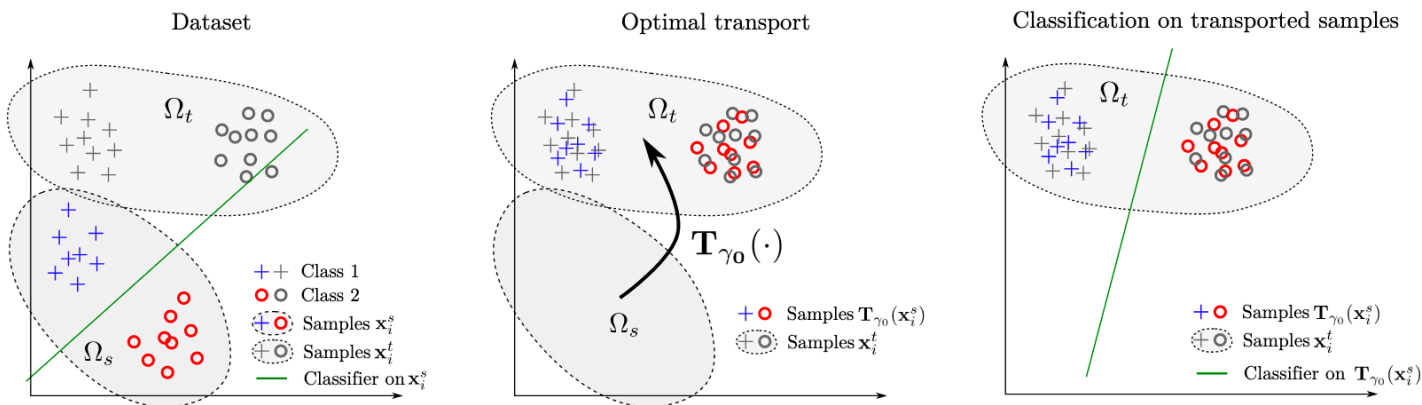
$O(n^3)$ with Hungarian algorithm,
 $O(n^{3/2})$ state-of-the-art (Kerber, Morozov,
 Nigmatov 2017)

NP-hard

Connections

◆ Wasserstein distance: a probabilistic analog of Hausdorff distance

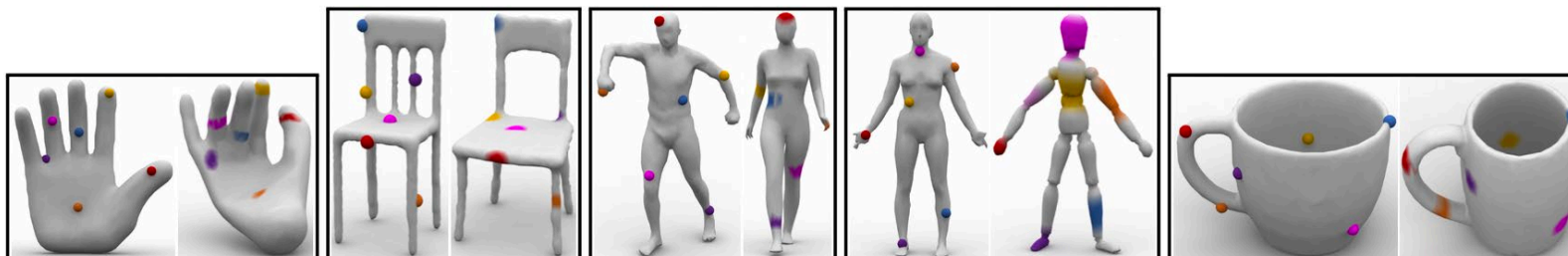
- Popularized in the study of *optimal transport*
- Used in Wasserstein-GANs, domain adaptation, transfer learning



Courty, Flamary, Tuia, Rakotomamonjy, *Optimal transport for domain adaptation*. PAMI'16

◆ Gromov-Wasserstein distance: probabilistic analog of Gromov-Hausdorff

- Arises as convex relaxation (loss remains nonconvex, but optimization is over a convex set)
- Useful for obtaining correspondences across shapes

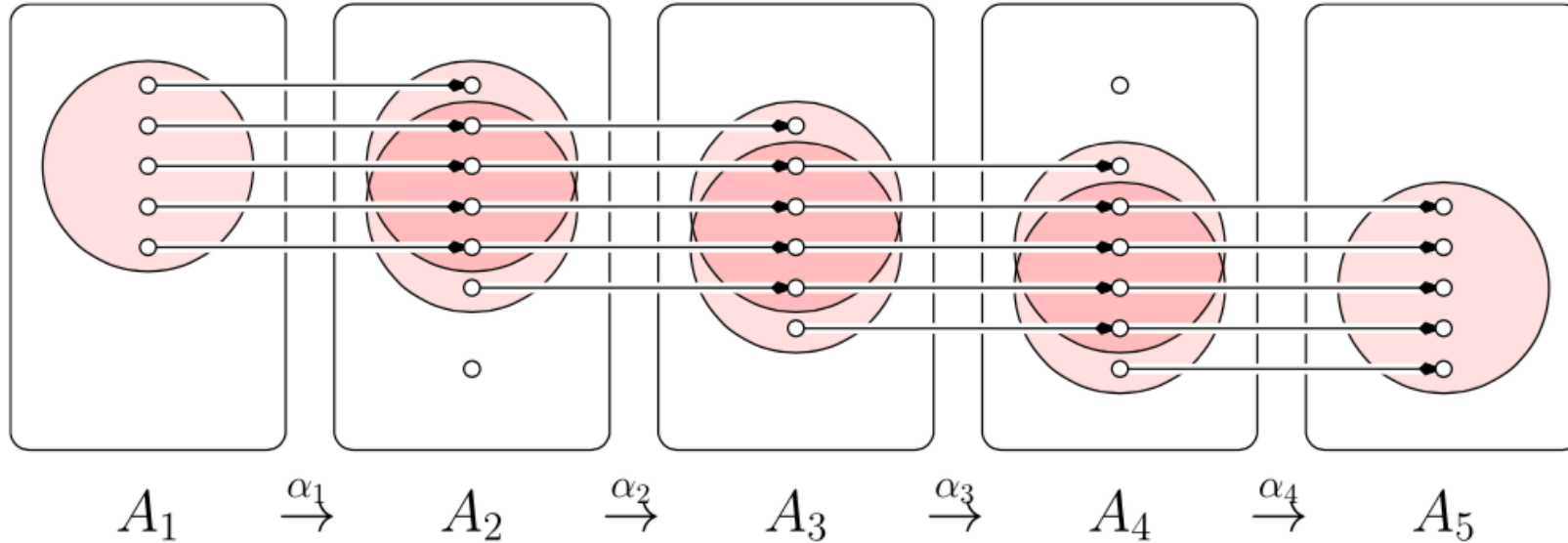


Solomon, Peyré, Kim, Sra, *Entropic metric alignment for correspondence problems*. SIGGRAPH'16

Mathematical Theory

A Deeper Look at the Algorithm

Figure from Edelsbrunner, Jablonski, Mrozek, *The persistent homology of a self-map*



- ◆ Left-to-right ordering of chain complex basis vectors + left-to-right column operations gets us to compatible bases for homology
- ◆ “Existence and uniqueness” comes from commutative algebra

◆ Gabriel's theorem does not need all the arrows to point in the same direction!

- Standard persistence:

$$V_1 \rightarrow V_2 \rightarrow \cdots \rightarrow V_n$$

- Zigzag persistence:

$$V_1 \xleftrightarrow{p_1} V_2 \xleftrightarrow{p_2} \cdots \xleftrightarrow{p_{n-1}} V_n.$$

- Each p_i can be forward or backward

◆ Application: inclusion not needed, can compare/correlate features across incomparable spaces

- E.g. Union sequence: $X_1 \rightarrow X_1 \cup X_2 \leftarrow X_2 \rightarrow \cdots \leftarrow X_n$

Software Packages

- ◆ **Javaplex** - <http://appliedtopology.github.io/javaplex/>
- ◆ **Ripser** - <https://github.com/Ripser/ripser>
 - **Ripser.py** - <https://github.com/scikit-tda/ripser.py>
 - Ripser live - <https://live.ripser.org/>
- ◆ **Ripser++** - <https://github.com/simonzhang00/ripser-plusplus>
- ◆ **Dionysus 2** - <https://mrzv.org/software/dionysus2/>
- ◆ **Gudhi** - <https://gudhi.inria.fr/python/latest/>
- ◆ **DIPHA** - <https://github.com/DIPHA/dipha>
- ◆ **PHAT** - <https://bitbucket.org/phat-code/phat>
- ◆ **Eirene** - <https://github.com/Eetion/Eirene.jl>
- ◆ **BATS** - <https://bnels.github.io/BATS.py/#/>

That's All

