#### 第70回 ENCOUNTERwithMATHEMATICS

## パーシステントホモロジーとその応用

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> JST CREST 内閣府 SIP革新的構造材料 JST イノベーションハブMI^2I NEDO 超超プロジェクト

#### 今日と明日の内容

平岡裕章(東北大):パーシステントホモロジーとその応用

- 浅芝秀人(静岡大):クイバーの表現論とパーシステントホモロジー
- 白井朋之(九州大):確率論とパーシステントホモロジー
- 福水健次(統数研):パーシステント図に対する統計的機械学習
- 大林一平(東北大):位相的データ解析ソフトウェアHomCloudの 紹介およびパーシステント図の逆問題について



#### 1. 背景

# データの幾何モデル パーシステントホモロジーの導入 代数的研究(クイバーの表現論)

#### 5. 安定性定理

6. 計算ソフトウェア

7. 応用(材料科学)



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#### Background : Shape of Data

## Data-driven science studies potential values of big and complicated data by machine learning and Al



develop mathematical theory for shape of data

#### Idea : Shape of Data

Input data



#### resolution of data

- fattening point data
- changing resolution for multiscale analysis
- characterization using birth & death of holes



(ref. Edelsbrunner, Mucke)





Note: 2D histogram uncovers further geometry



1. 背景

データの幾何モデル
 パーシステントホモロジーの導入
 代数的研究(クイバーの表現論)
 安定性定理

6. 計算ソフトウェア

7. 応用(材料科学)

#### Čech complex and nerve theorem

- Input point cloud  $X = \{x_i \in \mathbf{R}^m \mid i = 1, ..., n\}$ (e.g., atomic configuration, sensors etc)
- Čech complex

$$\mathcal{C}(X,r) = \{ |x_{i_0} \cdots x_{i_k}| \mid \bigcap_{j=0}^k B_r(x_{i_j}) \neq \emptyset \}$$



Čech complex model of hemoglobin



Nerve Theorem

$$\cup_{x \in X} B_r(x) \simeq \mathcal{C}(X, r)$$

- homotopy equivalence
- preserve hole information
- LHS: atomic configuration, sensor location, data points
- RHS: easy to treat in computer

## Čech complex…… building in higher dimensions is not easy

- Input point cloud  $X = \{x_i \in \mathbf{R}^m \mid i = 1, \dots, n\}$
- Rips complex

 $\mathcal{R}(X,r) = \{ |x_{i_0} \cdots x_{i_k}| \mid B_r(x_{i_s}) \cap B_r(x_{i_t}) \neq \emptyset, \ 0 \le s < t \le k \}$ 

note: checking pair-wise intersections



- NOT preserving hole information in general
- computable even in higher dimensions (only requiring distance matrix)

Filtration for multi-scale analysis

• Let K(X,r) = C(X,r) or  $\mathcal{R}(X,r)$ 

## $→ K(X,r) \subset K(X,s) \quad \text{for } r \leq s$ ( ∵ checking nonempty intersections)



- $\{K(X,r)\}_{r\geq 0}$  : filtration (fattening sequence)
- the parameter r controls a resolution of data



(ref. Edelsbrunner, Mucke)

#### Sublevel set

- a map  $f: M \to \mathbb{R}$  on a metric space  $(M, d_M)$
- sublevel set  $M_h = \{x \in M \colon f(x) \le h\}$
- filtration  $M_{h_1} \subset M_{h_2} \subset \cdots \subset M_{h_n}$  by  $h_1 \leq h_2 \leq \cdots \leq h_n$



• For a point cloud  $X = \{x_i \in M : i = 1, \dots, K\}$ , define

 $\operatorname{dist}_X : M \to \mathbb{R} \quad \text{by} \quad \operatorname{dist}_X(x) := \min_{x_i \in X} d_M(x, x_i)$  $\longrightarrow M_h = \bigcup_{x_i \in X} B_h(x_i) \text{ Point clouds can also be studied by sublevel sets}$ 



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#### Persistent homology and persistence diagram

Edelsbrunner, Letscher, Zomorodian, Carlsson, de Silva



#### Persistent homology of digital image



- sub-level set  $X_h := \{x \in X \mid f(x) \le h\}$
- fattening  $X_{h_1} \subset X_{h_2} \subset \cdots \subset X_{h_T}$ by  $h_1 \leq h_2 \leq \cdots \leq h_T$

#### 2. Spatial persistence





black-white image



Characterize grayscale/spatial persistent holes in images

#### Historical remarks

#### Computational homology project ('02-present)

- ホモロジー高速計算の開発と力学系を中心とした諸問題への応用(Mischaikow, Mrozek, Pilarczyk, 荒井, 平岡, 國府 etc)
- ・入力データの2値化(スケールの固定)が必要

#### Edelsbrunner, Letscher, and Zomorodian ('02)

- (限定的な)単体複体フィルトレーションに対してベッチ数の変化を調べる
- ・ 区間分解の構成的アルゴリズムを提示

#### Zomorodian and Carlsson ('05)

- ・より一般的な設定(persistence modules)での区間分解定理の証明、パーシステント図の導入
- ・次数付き加群として鎖複体(境界作用素)を導入する定式化
- ・ Zomorodianはその後企業へ(D. E. Shaw & Co ← 有名なヘッジファンドの一つ)

#### de Silva and Carlsson ('10)

・Anクイーバの表現としての定式化

代数的研究の重要課題 multi-parameter persistence

Carlsson and Zomorodian ('09): Gröbner basis Escolar and H ('16): Auslander-Reiten theory Justin Curry ('14), Kashiwara-Schapira ('17): (co-)Sheaf, micro-local analysis

その他の流れ	
・安定性定理	
・確率論	
・逆問題	
・統計・機械学	
・応用	



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Representation of quivers (associative algebras)

• Quiver  $Q = (Q_0, Q_1)$  set of arrows  $A_n: \stackrel{1}{\longrightarrow} \stackrel{2}{\longrightarrow} \stackrel{n}{\longrightarrow}$  $L_n:$ set of vertices Path algebra *KQ*: *K*-vector space spanned by all paths, where the product of two paths is their composition • Associative algebra A = KQ/I,  $I = \langle \rho_1, \dots, \rho_s \rangle$ a relation  $\rho = \sum_{i=1}^{k} c_i \underline{w_i}, \quad c_i \in K$  commutative relation  $\beta$ • A representation  $M = (M_a, \varphi_\alpha)_{a \in Q_0, \alpha \in Q_1}$  on Q (or A) - a vector space  $M_a$  on each vertex  $a \in Q_0$ - a linear map  $\varphi_{\alpha}: M_a \to M_b$  for each arrow  $\alpha: a \to b$  $\varphi_{\alpha}\varphi_{\beta} - \varphi_{\gamma}\varphi_{\delta} = 0$ (-  $\varphi_{\rho} = \sum c_i \varphi_{w_i} = 0$ , i.e., composition on relations vanishes) • An indecomposable representation M:  $M = N \oplus N' \longrightarrow N = 0$  or N' = 0

- Krull-Schmidt Theorem:  $M \simeq N^{(1)} \oplus \cdots \oplus N^{(\ell)}$ ,  $N^{(i)}$ : indecomposable
- Gabriel Theorem: For an A<sub>n</sub>-quiver with arbitrary orientations,

$$M \simeq \bigoplus_{1 \le b \le d \le n} I[b,d]^{m_{bd}}, \quad m_{bd} \in \mathbb{N}_0 \quad \text{(interval decomposition)}$$
$$I[b,d]: 0 \leftrightarrow \cdots \leftrightarrow 0 \leftrightarrow K \leftrightarrow \cdots \leftrightarrow K \leftrightarrow 0 \leftrightarrow \cdots \leftrightarrow 0$$
$$\underset{\text{at } b}{\text{at } d} \quad \text{at } d$$

#### Persistent homology and persistence diagram

Edelsbrunner, Letscher, Zomorodian, Carlsson, de Silva



#### Merit for data analysis

- Time series data  $X(t) = \{x_i(t) \in \mathbb{R}^m : i = 1, \dots, K\}, \quad t = 1, 2, \dots, T$ (e.g., protein folding, polymer deformation, moving sensors)
  - time series of Čech complexes C(t) := C(X(t), r), t = 1, ..., Tbut not filtration w.r.t. time t
  - zigzag sequence  $\dots \leftrightarrow \mathcal{C}(t) \hookrightarrow \mathcal{C}(t+1) \leftrightarrow \mathcal{C}(t+1) \hookrightarrow \dots$

 $\longrightarrow \ \ \leftarrow H\mathcal{C}(t) \rightarrow H(\mathcal{C}(t) \cup \mathcal{C}(t+1)) \leftarrow H\mathcal{C}(t+1) \rightarrow \cdots$ 

 $\simeq \oplus_j I[b_j, d_j]$  (  $\because$  representation of  $A_n$  quiver)

We can study persistent topological features in time series sense

**Drawback?** 

• The spatial resolution r is fixed in C(t) = C(X(t), r) , and

persistent topological features in spatial sense can't be studied!

What's next?

We want both!! persistent homology with multi-parameters

multi-parameter persistent homology



- well-defined as a representation, but its decomposition theory is not understood well.
- developing decomposition theory is very important for applications in TDA
- Carlsson and Zomorodian ('09) apply Gröbner basis to derive (incomplete) invariants
- persistent homology on commutative ladder



- Escolar and H ('16) apply Auslander-Reiten theory for decomposition theory of  $n \leq 4$
- useful in materials science (detecting robust geometric features in glass under compression process)
- BOCS representation: 浅芝先生の講演へ (bimodule over a category with a coalgebra structure)

Auslander-Reiten theory and persistence diagrams Escolar and H. Discrete Comput. Geom. (2016)

#### • Auslander-Reiten quiver $\Gamma = (\Gamma_0, \Gamma_1)$ of a quiver Q (or A)

 $\Gamma_0$ : the set of iso. classes of indecomposable representations  $\Gamma_1 \ni \varphi : [I] \to [J] \bigoplus_{def} \exists \text{ an irreducible map } I \to J$ 

• From Gabriel's theorem on  $A_n$ -quiver,  $M \simeq \bigoplus_{1 \leq b \leq d \leq n} I[b,d]^{m_{bd}}, m_{bd} \in \mathbb{N}_0$ 

PD is defined as the function  $D: \Gamma_0 \ni I[b,d] \to m_{b,d} \in \mathbb{N}_0$ 



#### Commutative ladder persistence Escolar and H. Discrete Comput. Geom. (2016)

#### Study common and robust top. properties under pressurization of materials



commutative ladder persistence with length 3

$$H_*(X_s) \to H_*(X_s \cup Y_s) \leftarrow H_*(Y_s)$$

$$\uparrow \qquad \uparrow \qquad \uparrow$$

$$H_*(X_r) \to H_*(X_r \cup Y_r) \leftarrow H_*(Y_r)$$



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• persistence diagram of the pressurization process



99.18% (≒ 2304/2323) generators persist under pressurization!



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#### Stability of persistence diagrams

#### **Motivation**

- In practical applications, input data is usually affected by noise
- Homology are NOT stable w.r.t. noise
- How about persistent homology?

#### Stability Theorem (Cohen-Steiner, et al, '07)

For (tame) continuous functions  $f, g: M \to \mathbb{R}$ ,  $d_{\mathrm{b}}(D_f, D_g) \leq \|f - g\|_{\infty}$ 

- $D_f$  : PD of the sublevel set filtration for f
- $d_{\mathbf{b}}(\bullet, \bullet)$ : the bottleneck distance

$$d_{\mathrm{b}}(D_{f}, D_{g}) := \inf_{\gamma} \sup_{p \in \bar{D}_{f}} \|p - \gamma(p)\|_{\infty}$$
where  $\bar{D} := D \sqcup \underline{\Delta}$  and  $\gamma : \bar{D}_{f} \to \bar{D}_{g}$  is a bijection (diagonal)





Algebraic stability theorem (Chazal et al '09, Bauer and Lesnick '14)

• persistence module  $M \xleftarrow[\text{def}]{}$  functor  $M : \mathbf{R} \to \mathbf{vect}$  category of fin. dim. vector spaces as a poset category **(PM)**  $\varphi^{s,t}_M: M^s \to M^t \quad (s \le t), \quad \varphi^{s,s}_M = \mathrm{id}$ Fact:  $M \simeq \bigoplus I[b,d]$  (interval decomposable) by  $D_M$ 

• persistence modules  $M, N : \mathbf{R} \to \mathbf{vect}$  are  $\epsilon$ -interleaving



• interleaving distance  $d_{I}(M, N) := \inf \{ \epsilon \in [0, \infty) : M, N \text{ are } \epsilon - \text{interleaving} \}$ (applicable even to multi-parameter PM)

Algebraic stability theorem  $d_{\rm b}(D_M, D_N) \leq d_{\rm I}(M, N)$ 

remark: "=" holds (isometry theorem)

Stability of persistence diagrams

#### Bottleneck stability for Čech PDs

 $d_{\mathrm{b}}(D(\mathcal{C}(X)), D(\mathcal{C}(Y))) \le d_{\mathrm{H}}(X, Y)$ 

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

#### Remarks

• *r*-Wasserstein distance on PDs and its stability

$$d_{W_r}(D, D') = \inf_{\gamma} \left( \sum_{p \in \bar{D}} \|p - \gamma(p)\|_{\infty}^r \right)^{1/r}$$



geometry of a set of PDs as a metric space?

continuation of point clouds via PDs (Gameiro, Obayashi, H, '16)

- PDs as counting measures on the plane
  - ▶ 白井さんの講演へ(random point process)



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Computation

CHomP (Mischaikow, Mrozek, Pilarczyk, etc): 方体ホモロジーの計算

**Perseus (Nanda):** 

離散モース理論を用いたPDの計算

PHAT, DIPHA (Bauer, Kerber, Reininghaus, Wagner): PDの高速計算

Ripser (Bauer): Rips PDの高速計算

<mark>(仮名)Cubical Ripser (阿原・須藤)</mark>: 方体PDの高速計算

HomCloud (大林): つぎのスライドで説明

#### ソフトウェア開発:HomCloud







1)東北大学AIMRで開発するTDAソフトウェア(開発リーダー:大林一平氏)
 2)高機能GUIの搭載による汎用性(トポロジーの予備知識は不要)
 3)高速PD計算PHAT、DIPHAを搭載
 4)空間点データおよび2D/3D画像データ解析
 5)PD逆問題、PD統計解析、PDスパース解析(LASSOなど)
 http://www.wpi-aimr.tohoku.ac.jp/hiraoka\_labo/index.html



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#### **Materials TDA**

#### Supported by AIMR, CREST, SIP, MI^2I, NEDO



#### Hierarchical Structural Analysis of Silica Glass with Nakamura, Hirata, Escolar, Matsue, Nishiura PNAS (2016) CREST TDA, SIP

**MD and PD**<sub>1</sub>





#### **Inverse Analysis**



- Glass contains curves in PD
- Curves express geometric constraints (orders) of atomic configurations
- Inverse analysis reveals hierarchical ring structures
- PD multi-scale analysis characterizes inter-tetrahedral O-O orders (curve Co)
- universal tool for structural analysis

## What is glass?

supercooled liauid

crystal

temperature

glass

liquid

- \* Not yet fully answered to "what is glass?"
- \* Not liquid, not solid, but something in-between
- \* Atomic configuration looks random, but
  - sufficient cohesion to maintain rigidity
- **\*** Further geometric understandings of atomic
- configurations are
   Solar Energy Glass, DVD, BD, etc.





### Atomic configurations of silica (SiO2)



Y.H., et al. PNAS (2016)



### Support dim and order parameter



Y.H., et al. PNAS (2016)

## Geometric origins of curves: inverse problem



#### Y.H., et al. PNAS (2016)

### Curves and constrains





- \* O-O-O ring constrains are discovered
- necessary to study both distance and angle distributions simultaneously (conventional methods cannot detect)

#### Densified silica glass in high pressure and temperature with Kohara (NIMS), Hirata, Obayashi (AIMR) MI^2I (Innovation Hub), CREST TDA





- PDs become sharper like PP, and show the increase of packings of oxygens at high temp.
- Oxygen PDs ascribe for the first time O-O ordering between different SiO4 tetrahedra to PP
- The geometric origin of PP ordering is coesitelike rings

#### Metallic Glass: geometric origin of distorted icosahedra

with Hirata, Obayashi, Takeuchi (AIMR) CREST TDA



#### **Craze formation of polymers**

with Ichinomiya, Obayashi PRE (2017) SIP, NEDO



detect large voids from PD movie as generators with large death values

• explore initial config. of large voids by reversing time with inverse PD method

large voids are generated by coalescence of micro voids (void percolation)

#### Materials Informatics: Machine Learning on PDs

with Kimura (KEK), Obayashi (AIMR) SIP, CREST TDA

#### **X-CT of iron-ore sinters**



#### original





iron oxide

calcium ferrite (CF)

Trigger site of micro cracks are supposed to be related to hetero-structure of iron oxide and CF. No descriptors have been developed so far.

#### background

- large amount of experimental images are available
- want to find a compact descriptor to connect images to materials properties (cracks, elasticity, conductivity etc)

develop a method of image analysis using big data

#### our approach

- PD for compact descriptor of images
- ML for combining with big data



LASSO (Sparse PD)



detected trigger site of cracks

#### Statistical inverse analysis on persistence diagram with Obayashi (AIMR) arXiv:1706.10082 CREST TDA, SIP, NEDO, MI^2

#### Background

- PDs are good descriptors in materials science
- Want to extract statistical features in the dataset of PDs
- Vectorization of PDs are necessary for applying machine learnings (persistence landscape, persistence image, PSSK, PWGK, etc)
- Want to study the original data space (inverse problems)



Study machine learning models based on persistence diagrams Vectorization: persistence image ML: Logistic regression, Linear regression (LASSO/RIDGE)

#### 今後の展望

#### 代数

- ・ multiparameter persistent homology の理論整備
- ・表現論 (浅芝, 吉脇, Escolar), sheaf (Curry), microlocal analysis (Kashiwara-Schapira)の展開

#### 確率論

- ・パーシステント図に対する極限定理(白井, Duy, 角田)
- multiparameter persistent homologyへの確率論的視点

#### 幾何

・ 測度距離空間としてのパーシステント図の集合の幾何構造(PD空間)

#### 力学系

・ 有限サンプル点上で定まる力学系解析(竹内, Edelsbrunner, Jabłoński, Mrozek)

#### 統計・機械学習

- ・ 時系列解析とmultiparameter persistent homology
- ・機械学習の性能解析(福水,草野,大林)

#### 逆問題

- ・実現可能なパーシステント図(realizable PD)は?PD空間と逆問題
- ・最小生成元(optimal cycle)の高速計算(大林)

#### ソフトウェア開発

高速化、多機能化(大林、須藤、阿原)

#### 応用

・より踏み込んだ応用(材料、生命、脳、気象、医療、経済 etc) \_ 数学へのフィードバック



- ・ 平岡裕章. 位相的データ解析とパーシステントホモロジー. 日本数学会『数学』68, 361-380 (2016).
- ・ 平岡裕章,タンパク質構造とトポロジー:パーシステント
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