

Extracting Persistent Clusters in Dynamic Data via Möbius Inversion.

<https://arxiv.org/abs/1712.04064> (updated in Feb, 2022)

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Motivation

Topological study of a collection of moving entities (e.g. collective behaviors)
Identify groups or describe the evolution of groups in time-varying metric data

Wiratma, van Kreveld, 2019

Related work (incomplete).

Buchin, Buchin, van Kreveld, Speckmann, Staals (2013),
Trajectory grouping structure

Topaz, Ziegelmeier, Halverson (2015)
Topological Data Analysis of Biological Aggregation Models

Kim, Mémoli (2020)
Spatiotemporal persistent homology for dynamic metric spaces

Ciocanel, Juenemann, Dawes, McKinley (2021)
*Topological data analysis approaches to uncovering
the timing of ring structure onset in lamentous networks*



Encyclop dia Britannica

Xian, Adams, Topaz, Ziegelmeier (2022)
*Capturing dynamics of time-varying data via topology*₂ / 20

Dynamic graphs naturally arise from time-varying metric data.

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Sinhuber, Oullette, 2017

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Remarks.

Formigrams are *zigzag persistence*^a of partitions.

^a[Carlsson, de Silva 09], [Patel, Curry 20]

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To define persistence clustergrams, we adapt ideas of generalized rank and Möbius inversion^c.

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Formigrams
Persistence clustergrams

This pipeline is stable.

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A spin-o

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The maximal group diagram is another persistence diagram (Z, Part)

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$\circ : \text{Graph}(X) \rightarrow \text{Subpart}(X)$: The path-components functor.

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$\mathbb{Z}\mathbb{Z}$: 0 (0; 1) 1 (1; 2) 2 The zigzag poset

Def. A dynamic graph is a poset map $G_X : \mathbb{Z} \rightarrow \text{Graph}(X)$.

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Proposition (Kemoli)

"Tame" dynamic point clouds! VR^1 Dynamic graphs.

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A formigram is equivalent to a trajectory grouping structure .

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Visualizing formigram is not always easy.

[Vehlow et al. 2015]

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Quantifying the difference between formigrams yields NP-hard problems.

These motivate us to consider further summarization of formigrams.

Lattice structure of $\text{Subpart}(X)$

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\vee

: The greatest lower bound (The coarsest common refinement).

\wedge

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\vee : The greatest lower bound (The coarsest common refinement).

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e.g. $X := f x; y; z g$.

For example, $f x j y z g \wedge f x z j y g = f x j y z g$ and $f x j y z g \vee f x y j z g = f x y z g$.

Notation. $\text{Int}(\mathbb{Z})$: The collection of all "intervals" of \mathbb{Z} .

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$[a; b] \in \text{Int}(\mathbb{Z})$ will denote one of $[a; b]$, $(a; b]$, $[a; b)$, and $(a; b)$.

Given any $X : \mathbb{Z} \rightarrow \text{Subpart}(\mathbb{Z})$ and any $a, b \in \text{Int}(\mathbb{Z})$,

\vee

a, b X : The coarsest common refinement over a, b .

\wedge

a, b X : The finest common coarsening over a, b .

Given any $X : \mathbb{Z}^n$! Subpart(X) and any $a; b \in \text{Int}(\mathbb{Z}^n)$,

V

$\bigvee_{a; b} X$: The coarsest common refinement over $a; b$.

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$\bigwedge_{a; b} X$: The finest common coarsening over $a; b$.

e.g. $X := \langle x_1; x_2; x_3; x_4; x_5 \rangle$.

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Given any $X : \mathbb{Z}^2$! Subpart(X) and any $a, b \in \text{Int}(\mathbb{Z}^2)$,

$\bigvee_{a,b} X$: The coarsest common refinement over a, b .
 $\bigwedge_{a,b} X$: The finest common coarsening over a, b .

e.g. $X := \langle x_1, x_2, x_3, x_4, x_5 \rangle$.

$$\begin{aligned} \wedge \\ X &= \langle x_1, x_2, x_3, x_4, x_5 \rangle \\ [1;3] \\ \text{---} \\ X &= \langle x_1, x_2, x_3, x_4, x_5 \rangle \\ [1;3] \end{aligned}$$

We define $\mathbb{W}_{\mathbb{H};\mathbb{B};X}$ as the "coimage" of $\mathbb{V}_{\mathbb{H};\mathbb{B};X}$ in $\mathbb{W}_{\mathbb{H};\mathbb{B};X}$.

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We define $\mathcal{W}_{\text{ha;bi } X}$ as the "coimage" of $\mathcal{V}_{\text{ha;bi } X}$ in $\mathcal{W}_{\text{ha;bi } X}$.

"coimage" in a category, different from $\text{Subpart}(X)$.

We define $\text{coim}^W_{h_a; b_i} X$ as the "coimage" of $V_{h_a; b_i} X$ in $W_{h_a; b_i} X$.

"coimage" in a category, different from $\text{Subpart}(X)$.

Remark. If $V_{h_a; b_i} X$ and $W_{h_a; b_i} X$ have the same underlying set, then $\text{coim}^W_{h_a; b_i} X = V_{h_a; b_i} X$.

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e.g.

$$X = \langle x_1 | x_2 x_3 | x_4 | x_5 \rangle$$

[1;3]

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$$\text{coim}^W_{[1;3]} X = \langle x_1 x_2 x_3 | x_4 x_5 \rangle$$

[1;3]

Definition

The **rank invariant** w_X of $X : \mathbb{Z}^n \rightarrow \mathbb{Z}^m$ is defined as the map:

$$h_a; b_i \rightarrow \hat{h}_a; b_i \quad X :$$

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This definition is a rendition of generalized rank invariant for zigzag persistence [K, Memoli 2021], which is a generalization of [Patel 2018].

Definition

The **rank invariant** w_X of $X : \mathbb{Z} \rightarrow \mathbb{Z}$ is defined as the map:

$$w_X : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{Z}$$

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Definition

The **persistence clustergram** of X is defined as the Möbius inversion of w_X over the poset $(\mathbb{N} \times \mathbb{N}, \leq)$, i.e.

$$\text{dgm}(X) : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{Z}$$

Definition

The **rank invariant** \mathbb{W}_X of $X : \mathbb{Z} \rightarrow \mathbb{Z}$ is defined as the map:

$$\mathbb{W}_X : \mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{Z}$$

Remark

This definition is a rendition of generalized rank invariant for zigzag persistence [K, Memoli 2021], which is a generalization of [Patel 2018].

Definition

The **persistence clustergram** of X is defined as the Möbius inversion of \mathbb{W}_X over the poset $\text{Int}(\mathbb{Z})$, i.e.

$$\text{dgm}(X) : \mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{Z}$$

$+$ and \square : Operations in the free abelian group generated by all nonempty subsets of \mathbb{Z} .

$$\text{dgm}^W(x)_{h_a; b_i} := \sum_{h_a; b_i}^W X + \sum_{h_a; b^+ i}^W X + \sum_{h_a; b^+ i}^W X + \sum_{h_a; b^+ i}^W X$$

e.g. $X := f(x_1; x_2; x_3)g$.

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$$\text{dgm}^W(x)_{\mathfrak{h}; \mathfrak{b}} := \sum_{\mathfrak{h}; \mathfrak{b}}^W X + \sum_{\mathfrak{h}; \mathfrak{b}}^W X + \sum_{\mathfrak{h}; \mathfrak{b}+i}^W X + \sum_{\mathfrak{h}; \mathfrak{b}+i}^W X :$$

e.g. $X := f(x_1; x_2; x_3)$.

$$\text{dgm}^W(x)(4; 6) = \hat{\underline{\quad}}_{(4;6)} X + \hat{\underline{\quad}}_{[4;6]} X + \hat{\underline{\quad}}_{(4;6]} X + \hat{\underline{\quad}}_{[4;6] X}$$

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e.g. $X := f_{x_1; x_2; x_3} g$.

$$\begin{aligned} \text{dgm}^W(x)_{(4;6)} &= \hat{\text{---}}_{(4;6)} X + \hat{\text{---}}_{[4;6]} X + \hat{\text{---}}_{(4;6]} X + \hat{\text{---}}_{[4;6]} X \\ &= f_{x_1} g + f_{x_2 x_3} g \end{aligned}$$

$$\text{dgm}^W(x)_{\mathfrak{h}; \mathfrak{b}; i} := \sum_{\mathfrak{h}; \mathfrak{b}; i}^W X + \sum_{\mathfrak{h}; \mathfrak{b}; i}^W X + \sum_{\mathfrak{h}; \mathfrak{b}; i}^W X + \sum_{\mathfrak{h}; \mathfrak{b}; i}^W X$$

e.g. $X := f(x_1; x_2; x_3)g$.

$$\begin{aligned} \text{dgm}^W(x)_{(4;6)} &= \sum_{(4;6)}^W X + \sum_{[4;6]}^W X + \sum_{(4;6]}^W X + \sum_{[4;6]}^W X \\ &= f(x_1)g + f(x_2x_3)g + f(x_1x_2x_3)g \end{aligned}$$

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$$\text{dgm}^W(x)_{\text{ha}; \text{bi}} := \overset{W}{\text{ha}; \text{bi}} X \overset{W}{\text{ha}; \text{bi}} X \overset{W}{\text{ha}; \text{b}^+ \text{i}} X + \overset{W}{\text{ha}; \text{b}^+ \text{i}} X :$$

e.g. $X := f x_1; x_2; x_3 g.$

$$\begin{aligned} \text{dgm}^W(x)(4; 6) &= \overset{\wedge}{\text{---}}_{(4;6)} X \overset{\wedge}{\text{---}}_{[4;6]} X \overset{\wedge}{\text{---}}_{(4;6]} X + \overset{\wedge}{\text{---}}_{[4;6]} X \\ &= f x_1 g + f x_2 x_3 g \quad f x_1 x_2 x_3 g \quad f x_1 x_2 x_3 g + f x_1 x_2 x_3 g \end{aligned}$$

$$\text{dgm}^W(x)_{a;b} := \sum_{a;b}^W x + \sum_{a;b+1}^W x + \dots$$

e.g. $X := f(x_1; x_2; x_3)$.

$$\begin{aligned} \text{dgm}^W(x)(4;6) &= \sum_{(4;6)}^{\wedge} x + \sum_{[4;6]}^{\wedge} x + \sum_{(4;6]}^{\wedge} x + \sum_{[4;6]}^{\wedge} x \\ &= f(x_1)g + f(x_2, x_3)g + f(x_1, x_2, x_3)g + f(x_1, x_2, x_3)g \\ &= f(x_1)g + f(x_2, x_3)g + f(x_1, x_2, x_3)g \quad (= f(x_1, x_2, x_3)g + f(x_1, x_2, x_3)g): \end{aligned}$$

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$$\begin{aligned} \text{dgm}^W(x)(4; 6) &= \sum_{(4; 6)}^{\wedge} x + \sum_{[4; 6]}^{\wedge} x + \sum_{(4; 6]}^{\wedge} x + \sum_{[4; 6]}^{\wedge} x \\ &= f_{x_1} g + f_{x_2 x_3} g + f_{x_1 x_2 x_3} g + f_{x_1 x_2 x_3} g + f_{x_1 x_2 x_3} g \\ &= f_{x_1} g + f_{x_2 x_3} g + f_{x_1 x_2 x_3} g \quad (= f_{x_1} g + f_{x_2 x_3} g + f_{x_1 x_2 x_3} g): \end{aligned}$$

$$\text{dgm}^W(\chi)_{\mathfrak{h}; \mathfrak{b}; \mathfrak{c}} := \text{dgm}^W_{\mathfrak{h}; \mathfrak{b}; \mathfrak{c}} \chi + \text{dgm}^W_{\mathfrak{h}; \mathfrak{b}; \mathfrak{c}} \chi + \text{dgm}^W_{\mathfrak{h}; \mathfrak{b}; \mathfrak{c}} \chi + \text{dgm}^W_{\mathfrak{h}; \mathfrak{b}; \mathfrak{c}} \chi$$

e.g. $\chi := f_{x_1; x_2; x_3} g$.

Other than $[0; 2)$, $(4; 6)$ and $[0; 6]$, $\text{dgm}^W(\chi)$ vanishes.

$$\begin{aligned} \text{dgm}^W(\chi)_{(4; 6)} &= \hat{\text{dgm}}^W_{(4; 6)} \chi + \hat{\text{dgm}}^W_{[4; 6)} \chi + \hat{\text{dgm}}^W_{(4; 6]} \chi + \hat{\text{dgm}}^W_{[4; 6]} \chi \\ &= f_{x_1} g + f_{x_2 x_3} g - f_{x_1 x_2 x_3} g + f_{x_1 x_2 x_3} g + f_{x_1 x_2 x_3} g \\ &= f_{x_1} g + f_{x_2 x_3} g - f_{x_1 x_2 x_3} g \quad (= f_{x_1} g + f_{x_2 x_3} g - f_{x_1 x_2 x_3} g): \end{aligned}$$

Remark. x can be recovered from $\text{dgm}^w(x)$.

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$$x(t) = \int_{\mathbb{R}} \text{dgm}^w(x)(l) \delta_{l-t} dl$$

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Analogous to:

$$\dim M_{r_0} = \# \text{fl } 2 \text{ barc}(M) : l \leq 3 \text{ } r_0 g$$

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: post-composing a functor.

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Collapse :
Subpart(X) ! **set**

collapse

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Theorem (K, Mémoli)

Silhouettes are stable in the *erosion distance*
[Patel 18].

collapse

Remarks.

Formigrams are *zigzag persistence*^a of partitions.

To define **persistence clustergrams**, we adapt ideas of *generalized rank*^b and *Möbius inversion*.^c

Formigrams \$

Persistence clustergrams

This pipeline is stable.

^a[Carlsson, de Silva 09], [Patel, Curry 20]

^b[Kim and Mémoli 21]

^c[Rota 64], [Patel 18]

A spin-off

Maximal groups [Buchin et al. 13] can be computed via Möbius inversion.

The *maximal group diagram* is also a complete invariant of formigrams.
The *maximal group diagram* is another “persistence diagram” (ZZ, Part 19/20)

Classification of dynamic graphs that arise from Boids, using zigzag barcodes

In: *Topological Data Analysis, Abel Symposia*, 371-389, [K,Mémoli,Smith 20]

Devise an annotation-sensitive bottleneck distance.

Thank you for paying attention!

Extracting Persistent Clusters in Dynamic Data via Möbius inversion <https://arxiv.org/abs/1712.04064>

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Devise an annotation-sensitive bottleneck distance.

Find an efficient way to compute persistence clustergrams.

Thank you for paying attention!

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