

Topological Data Analysis

Jesse Wolfson

University of Chicago

2016 REU

Challenges of Data

Challenges of Data

- Size (“Big Data”)

Challenges of Data

- Size (“Big Data”)
- Complexity

Challenges of Data

- Size (“Big Data”)
- Complexity
 - Format

Challenges of Data

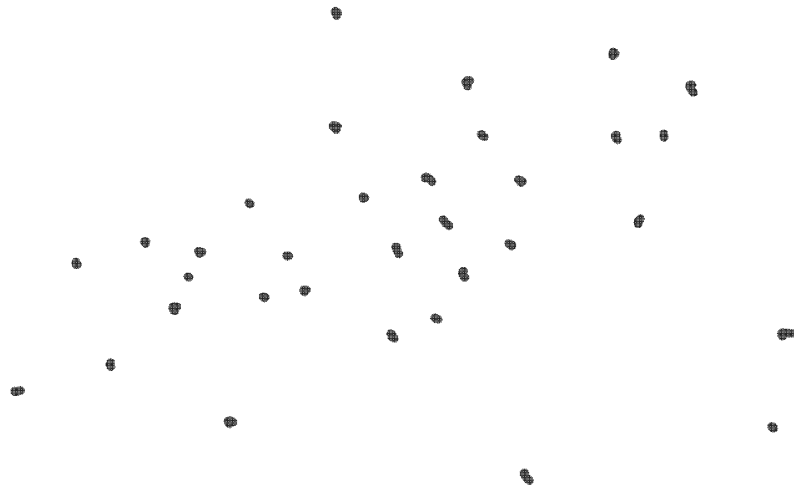
- Size (“Big Data”)
- Complexity
 - Format
 - Structure

Challenges of Complexity

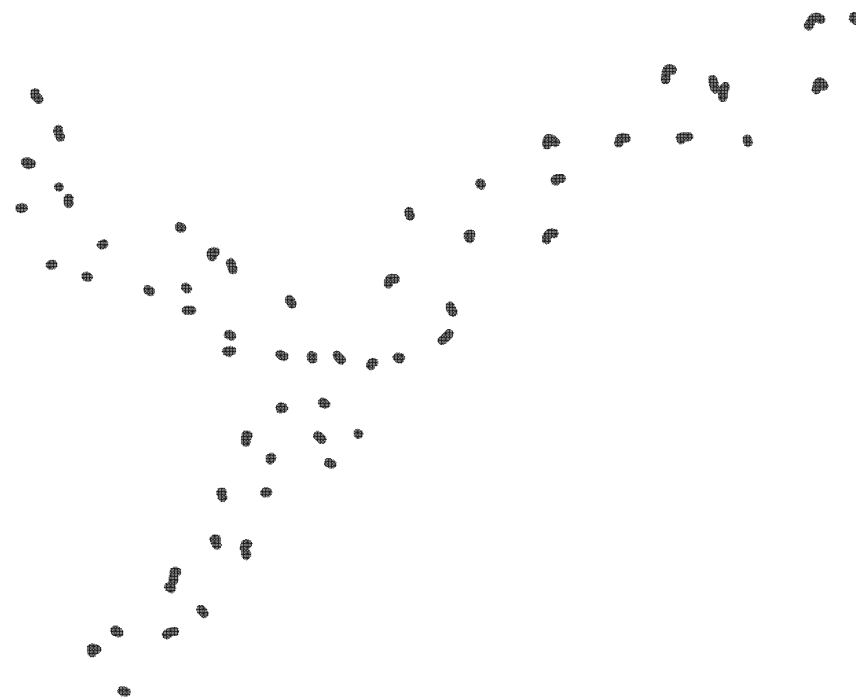
Need organizing principles

Data has a shape

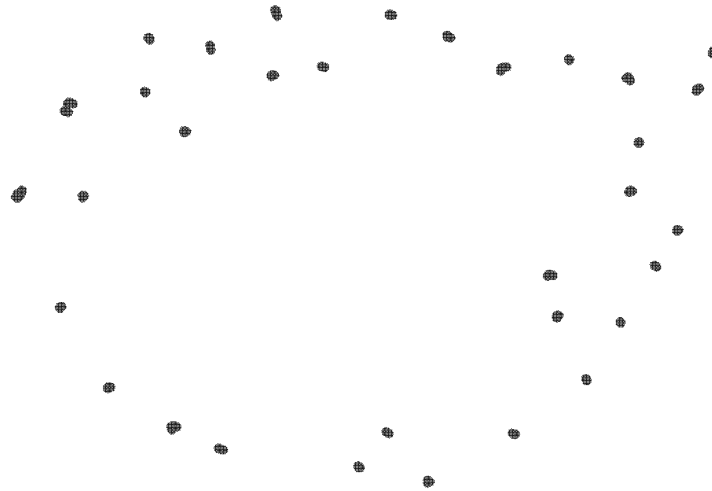
Data has a shape



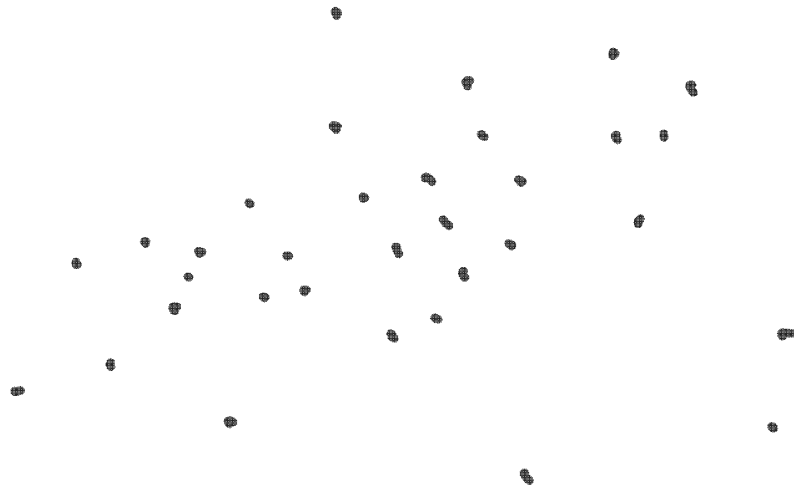
Data has a shape



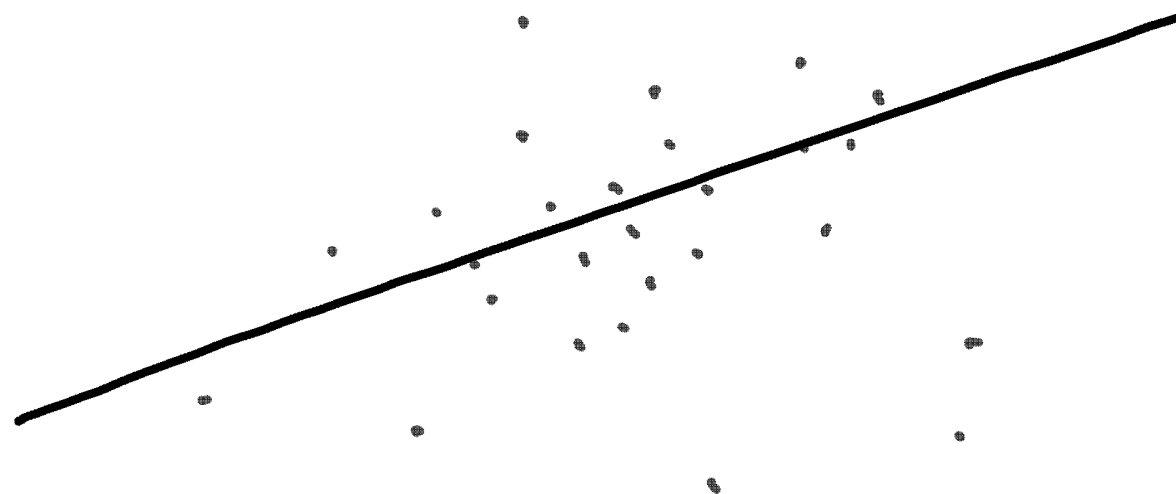
Data has a shape



Data has shapes

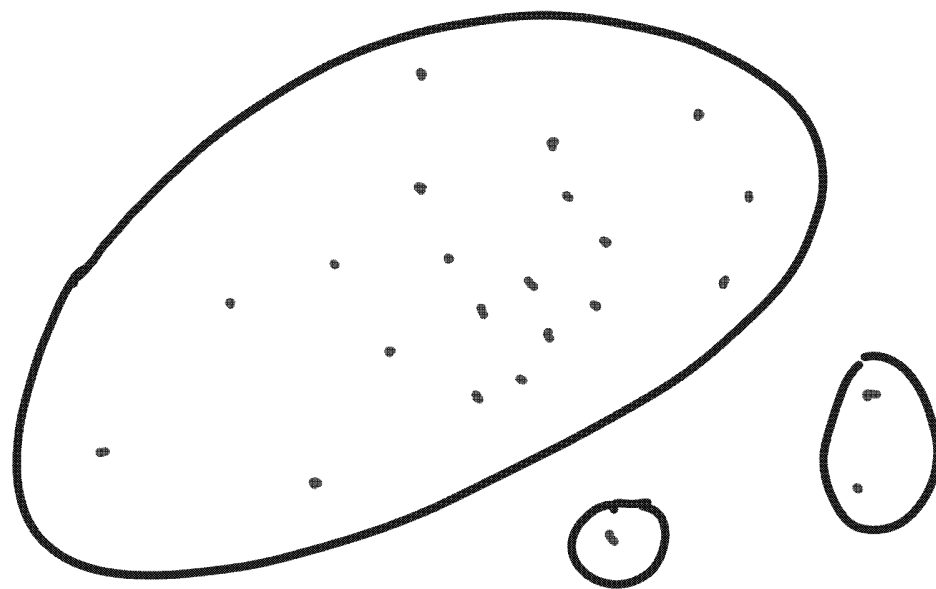


Data has shapes



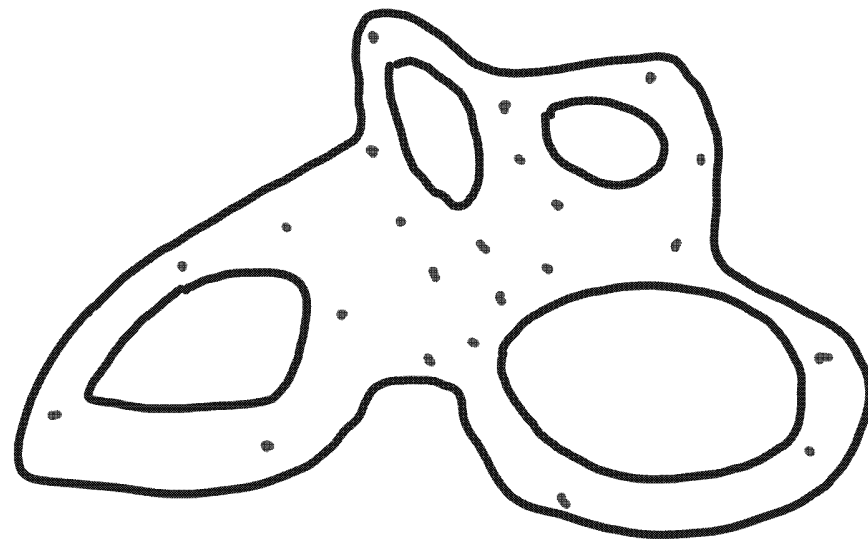
Linear

Data has shapes



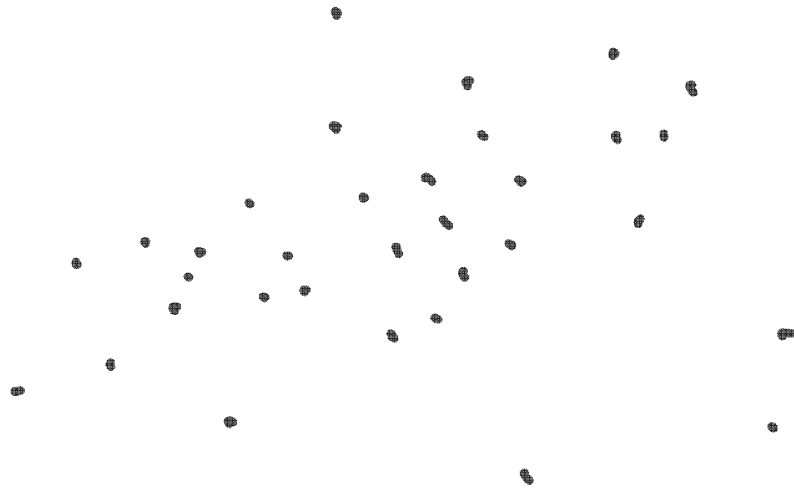
Clusters

Data has shapes



Holes

Data has shapes



How do we measure shape?

- Connectivity

How do we measure shape?

- Connectivity, i.e.
 - # of clusters

How do we measure shape?

- Connectivity, i.e.
 - # of clusters
 - # of holes

How do we measure shape?

- Connectivity, i.e.
 - # of clusters
 - # of holes
 - # of higher dimensional analogues

Connectivity - Shortcomings

Connectivity - Shortcomings

- May be only one aspect of the relevant shape, e.g.

Connectivity - Shortcomings

- Connectivity may only be one aspect of the relevant shape, e.g.

$$O = P$$

Connectivity - Shortcomings

- Connectivity may only be one aspect of the relevant shape, e.g.

O = P

X = Y

Connectivity – Advantages

Connectivity – Advantages

- Coordinate independent

Connectivity – Advantages

- Coordinate independent
- Stable under small changes in the data

Connectivity – Advantages

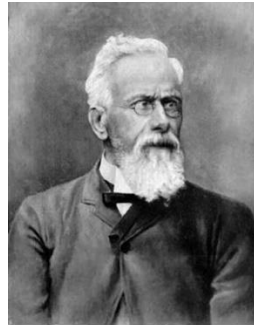
- Coordinate independent
- Stable under small changes in the data
- Compressed representation

Persistent homology

- Homology

Persistent homology

- Homology

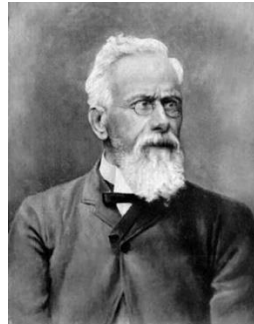


Enrico Betti

Enrico Betti

Persistent homology

- Homology



Enrico Betti

Enrico Betti



Emmy Noether

Persistent homology

- Homology
 - Fundamental tool in algebraic topology

Persistent homology

- Homology
 - Fundamental tool in algebraic topology
 - Measures connectivity of a space

Persistent homology

- Homology
 - Fundamental tool in algebraic topology
 - Measures connectivity of a space
 - Define/compute using linear algebra

Persistent homology

- Homology
 - Fundamental tool in algebraic topology
 - Measures connectivity of a space
 - Define/compute using linear algebra
- Persistent

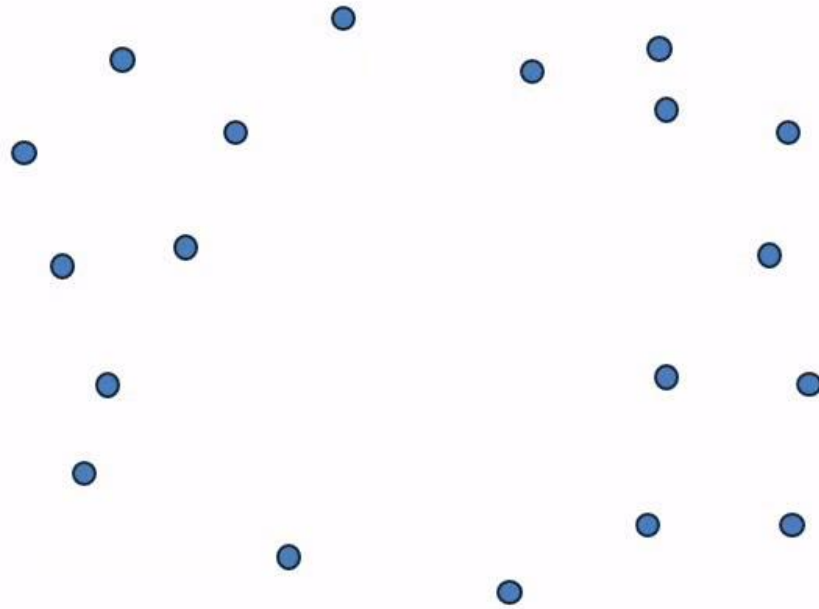
Persistent homology

- Homology
 - Fundamental tool in algebraic topology
 - Measures connectivity of a space
 - Define/compute using linear algebra
- Persistent
 - A data set gives rise to a sequence of spaces

Persistent homology

- Homology
 - Fundamental tool in algebraic topology
 - Measures connectivity of a space
 - Define/compute using linear algebra
- Persistent
 - A data set gives rise to a sequence of spaces
 - Track where in the sequence clusters, holes, etc. appear, persist, disappear

Example:



Video by Matthew Wright, St. Olaf Collage

Outline

- Today
- Lecture 2
- Lecture 3

Outline

- Today
 - Simplices and simplicial complexes
- Lecture 2
- Lecture 3

Outline

- Today
 - Simplicies and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
- Lecture 3

Outline

- Today
 - Simplicies and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
 - Linear algebra (groups, fields, vector spaces, linear maps)
- Lecture 3

Outline

- Today
 - Simplices and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
 - Linear algebra (groups, fields, vector spaces, linear maps)
 - Homology of a simplicial complex
- Lecture 3

Outline

- Today
 - Simplices and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
 - Linear algebra (groups, fields, vector spaces, linear maps)
 - Homology of a simplicial complex
- Lecture 3
 - Maps of simplicial complexes

Outline

- Today
 - Simplices and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
 - Linear algebra (groups, fields, vector spaces, linear maps)
 - Homology of a simplicial complex
- Lecture 3
 - Maps of simplicial complexes
 - Functoriality

Outline

- Today
 - Simplices and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
 - Linear algebra (groups, fields, vector spaces, linear maps)
 - Homology of a simplicial complex
- Lecture 3
 - Maps of simplicial complexes
 - Functoriality
 - Diagrams of complexes from datasets

Outline

- Today
 - Simplices and simplicial complexes
 - Vietoris-Rips complex of a dataset
- Lecture 2
 - Linear algebra (groups, fields, vector spaces, linear maps)
 - Homology of a simplicial complex
- Lecture 3
 - Maps of simplicial complexes
 - Functoriality
 - Diagrams of complexes from datasets
 - Barcodes and persistent homology