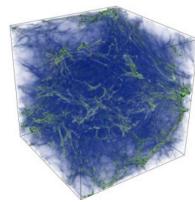


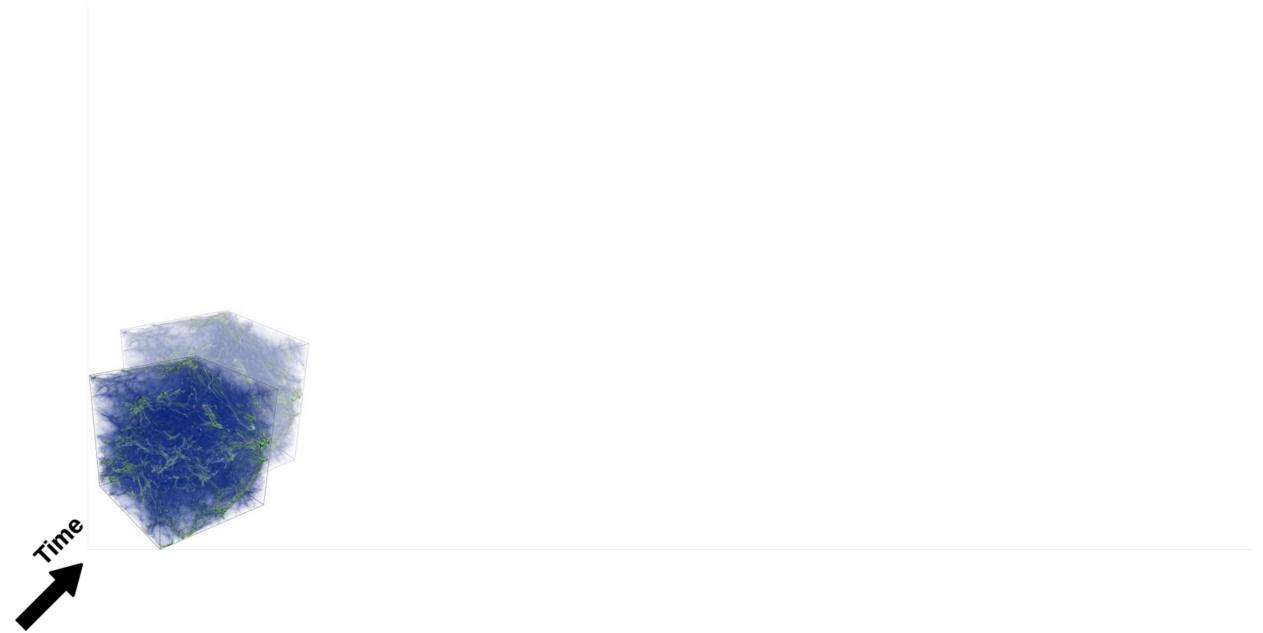
Principal Geodesic Analysis Of Merge Trees (and Persistence Diagrams)

Mathieu Pont, Jules Vidal, Julien Tierny

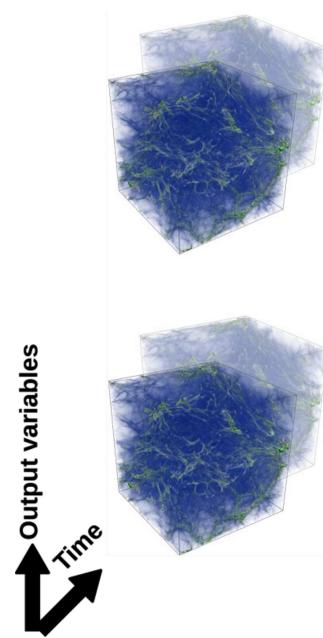
Topological data reduction



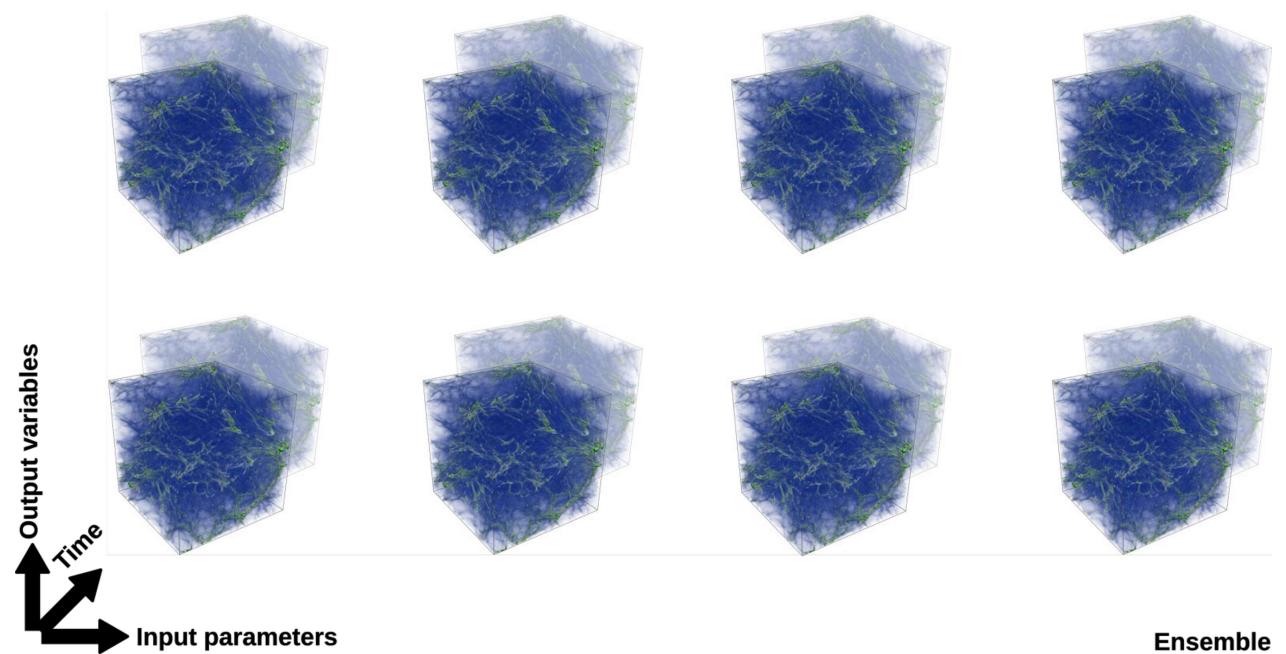
Topological data reduction



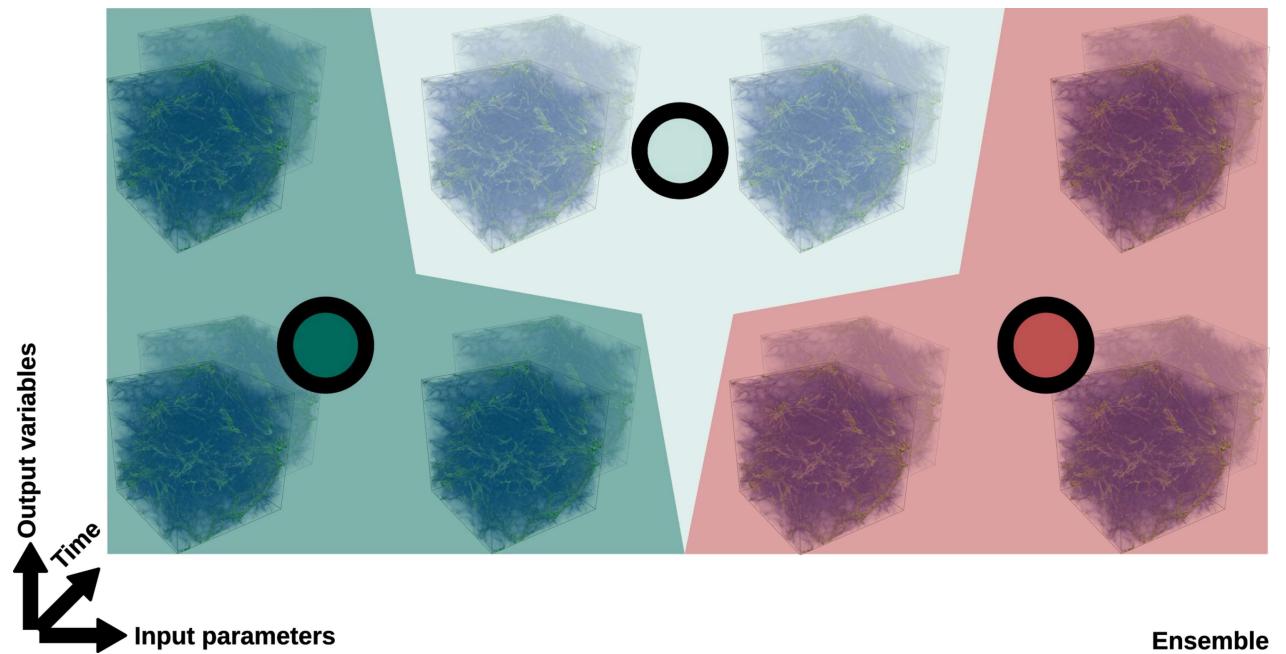
Topological data reduction



Topological data reduction

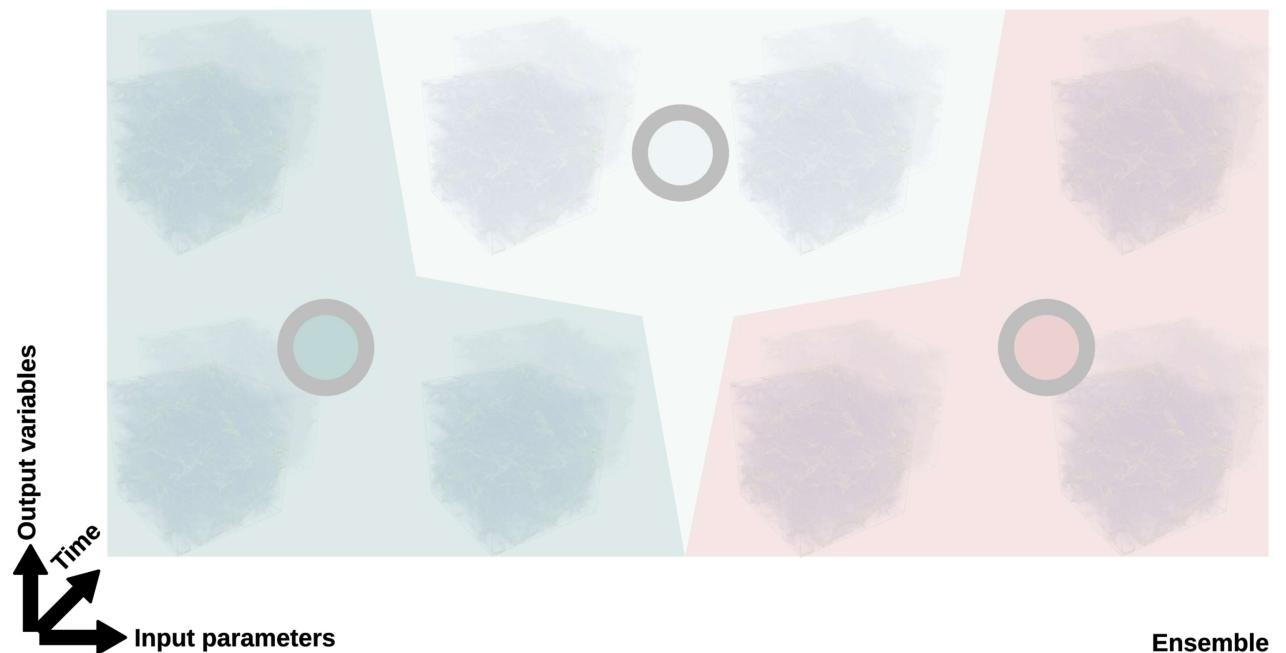


Topological data reduction



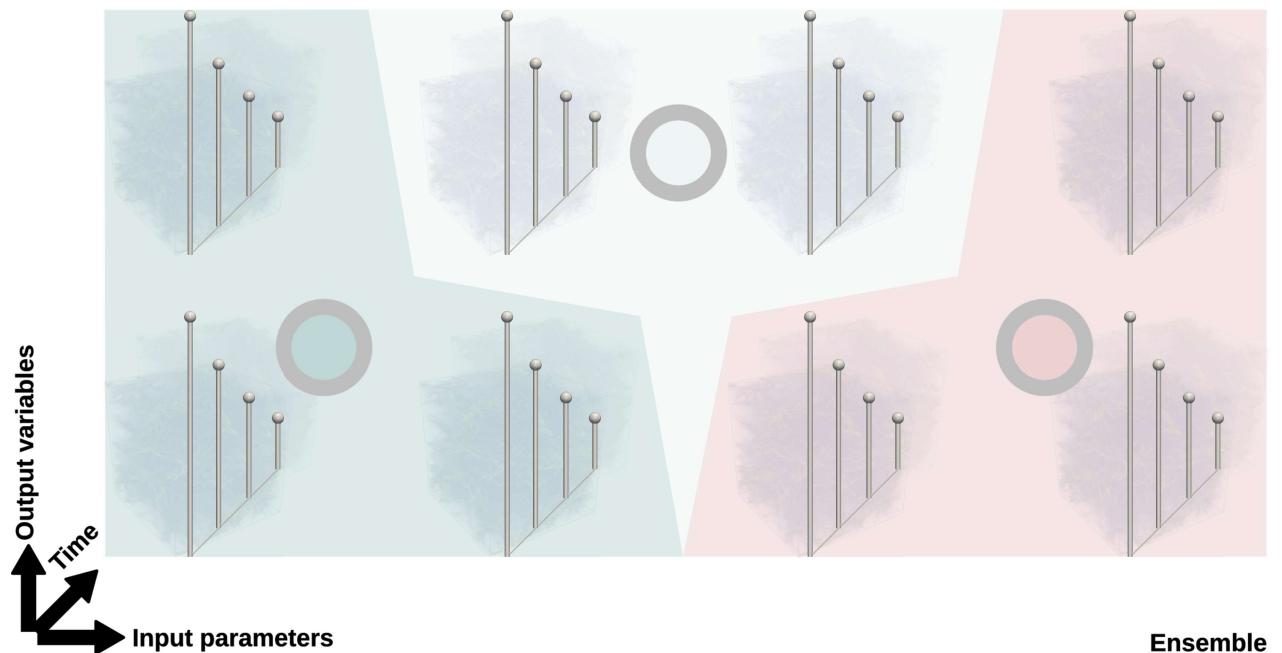
Topological data reduction

- Challenges
 - Significance
 - Data size



Topological data reduction

- Challenges
 - Significance
 - Data size
- Strategy
 - Topological reduction

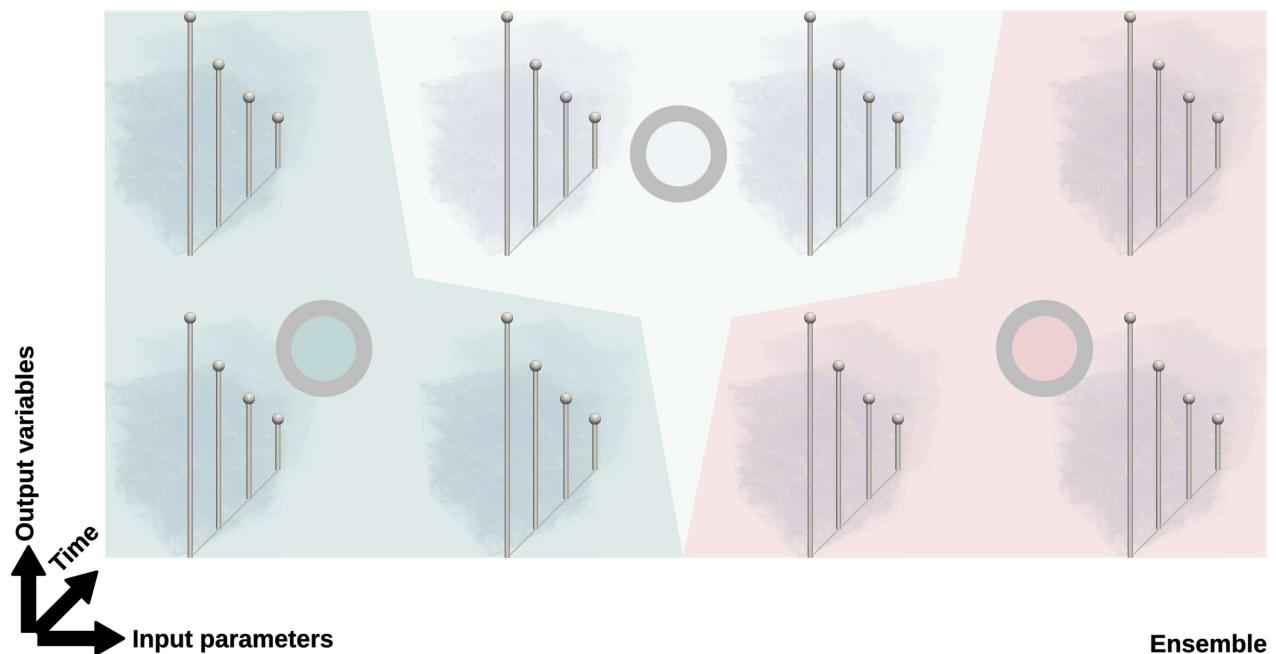


Topological data reduction

- Challenges
 - Significance
 - Data size
- Strategy
 - Topological reduction



erc <http://erc-tori.github.io/>



Metric spaces for Persistence diagrams

- Vast literature!

Stability of Persistence Diagrams^{*}

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Fréchet Means for Distributions of Persistence Diagrams

Katharine Turner · Varúsh Mileyko ·
Sayan Mukherjee · John Harer

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Abstract Persistence diagrams are used in various fields as a diagnostic tool to study the topology of data. In this paper we introduce a metric space for persistence diagrams and prove that it is complete. Moreover, we measure errors and deviations produced by the algorithm that computes the Fréchet mean of a distribution of persistence diagrams. A crucial problem is to define the measure of the distance between two persistence diagrams. We propose a metric based on the Fréchet mean of persistence diagrams and the registration of all others. This problem immediately reduces to the computation of the Fréchet mean of a distribution of persistence diagrams. We prove that the Fréchet mean of a distribution of persistence diagrams is unique and that the importance of the stability of a homology feature is reflected in the measure of change necessary to obtain a Fréchet mean.

Categories and Subject Descriptors F.2.1 [Analysis of Algorithms and Problem Complexity]: Numerical analysis—optimization—convex optimization; G.2.1 [Discrete Mathematics]: Combinatorics or discrete structures; G.2.2 [Differential and Difference Equations]: Combinatorial problems.

General Terms

Algorithms, Theory

Keywords Persistence diagrams, continuous functions, homology groups, persistence stability

1. INTRODUCTION

In this paper we will recall how to study topological spaces and we review the concept of persistence to then explain the main idea behind the Fréchet mean of a distribution of persistence diagrams. We also give some applications of the topological characteristics of a feature in what we call its persistence diagram.

Motivation. Topological spaces and features on them are considered as a way to analyze complex data sets. Persistence diagrams are one of the most powerful tools for this purpose, giving an effective computational tool to study topological features.

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Persistence diagrams have been applied to a variety of applications in science and engineering. For example, they are used in medical image analysis (Nicaise et al., 2011) or material (Hucke et al., 2010). Moreover, they are used in the field of data mining (Krause et al., 2009), in the field of computer vision (Turner et al., 2010) and in the field of machine learning (Turner et al., 2011).

To provide evidence for this claim, we apply the language to one of the most well-known applications of persistence diagrams, namely a closed subset of a metric space from a point cloud. A few years ago, the first two authors proposed a new method to estimate the ranking distance, the persistence landscape of the point sample, which is a function that encodes the persistence of the features of the whole. Somewhat surprisingly, this work does not contain any reference to the Fréchet mean of a distribution of persistence diagrams, which we prove using the Quotient Lemma but also for more general persistence. The main goal here is to introduce one

*See the Acknowledgments section for the details.

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Contributions

- Principal Geodesic Analysis (PGA) of Merge Trees (and Persistence diagrams)

Contributions

- **Principal Geodesic Analysis (PGA) of Merge Trees (and Persistence diagrams)**
 - Approach
 - Algorithm
 - Implementation
 - Applications

Background

Input data

- Ensemble of scalar fields
 - $f_i : \mathcal{M} \rightarrow \mathbb{R}$
 - $i \in \{1, \dots, N\}$



Input data

- Ensemble of scalar fields
 - $f_i : \mathcal{M} \rightarrow \mathbb{R}$
 - $i \in \{1, \dots, N\}$
 - \mathcal{M} : simplicial complex



Persistence diagrams (PDs)

- **Sublevel set filtration**
 - Topology changes at critical points
 - Elder rule [Edelsbrunner&Harer '10]



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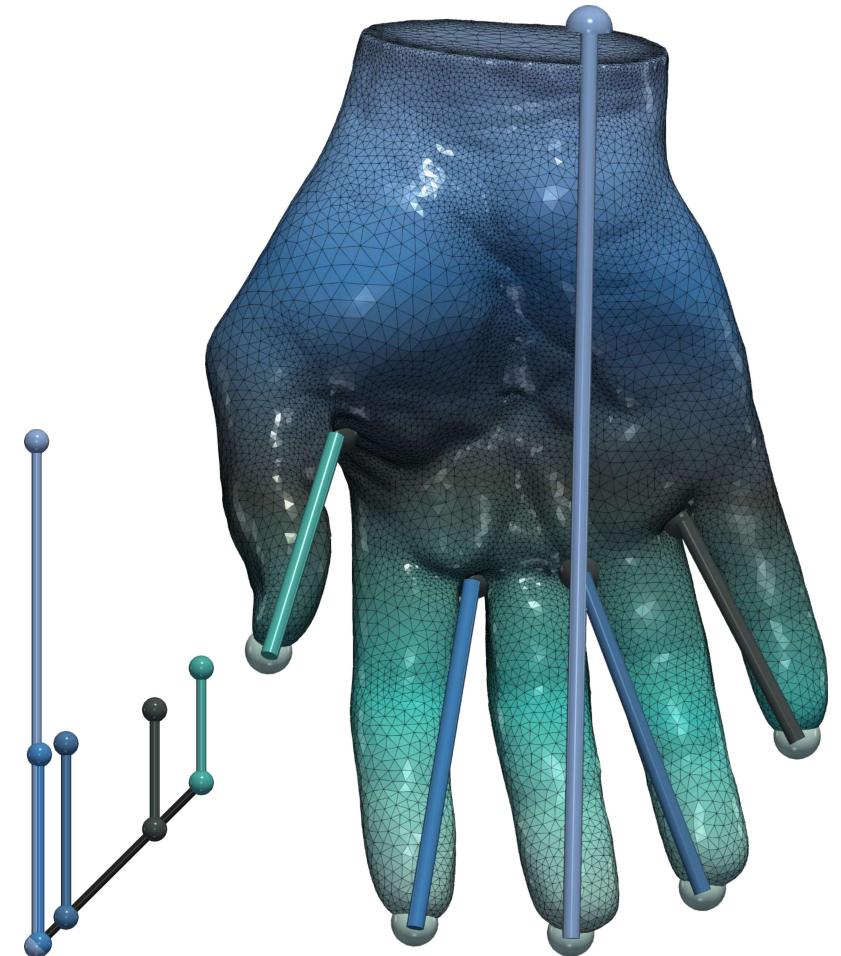
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Persistence diagrams (PDs)

- **Sublevel set filtration**
 - Topology changes at critical points
 - Elder rule [Edelsbrunner&Harer '10]
- **Persistence diagram**
 - $\mathcal{D}(f_i)$
 - Bar code in birth/death space



Merge trees

- **1D simplicial complex**
 - $\mathcal{T}^-(f_i) = \mathcal{M} / \sim$
 - $p_1 \sim p_2$



Merge trees

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- $\mathcal{T}^-(f_i) = \mathcal{M} / \sim$
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 - Same connected component of sub-level set



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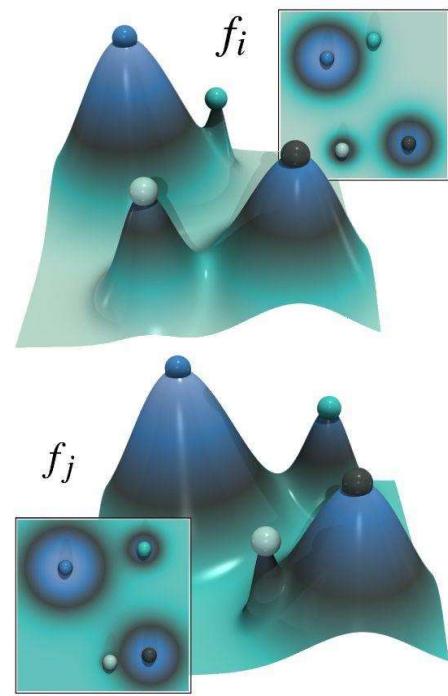
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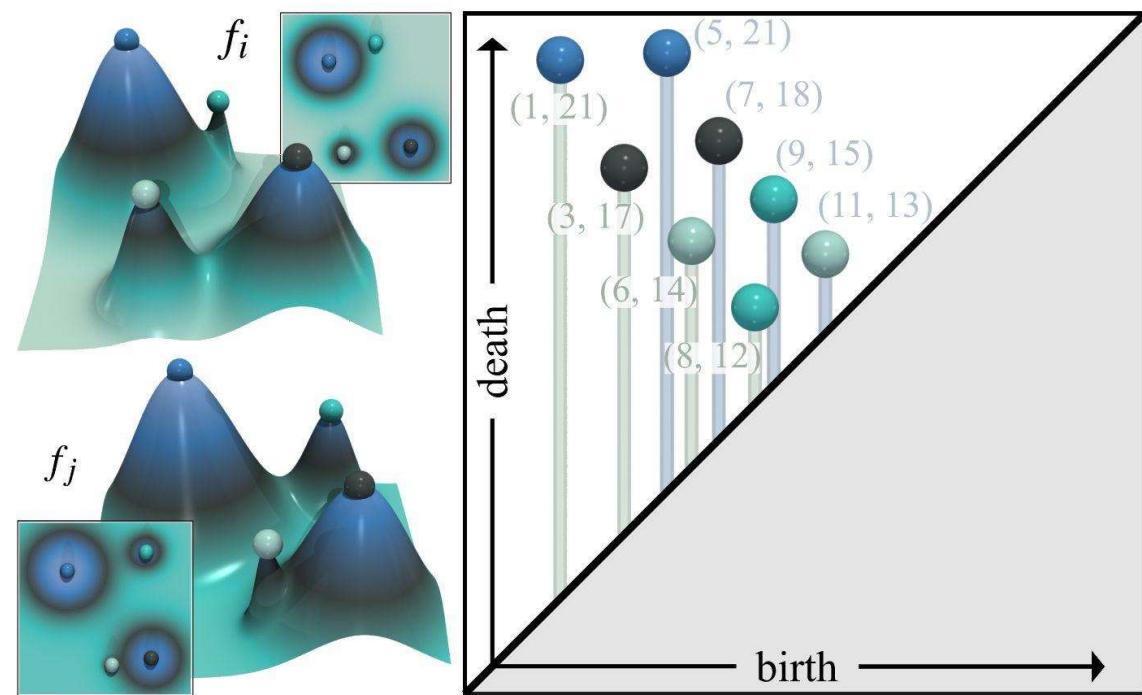


Wasserstein distance



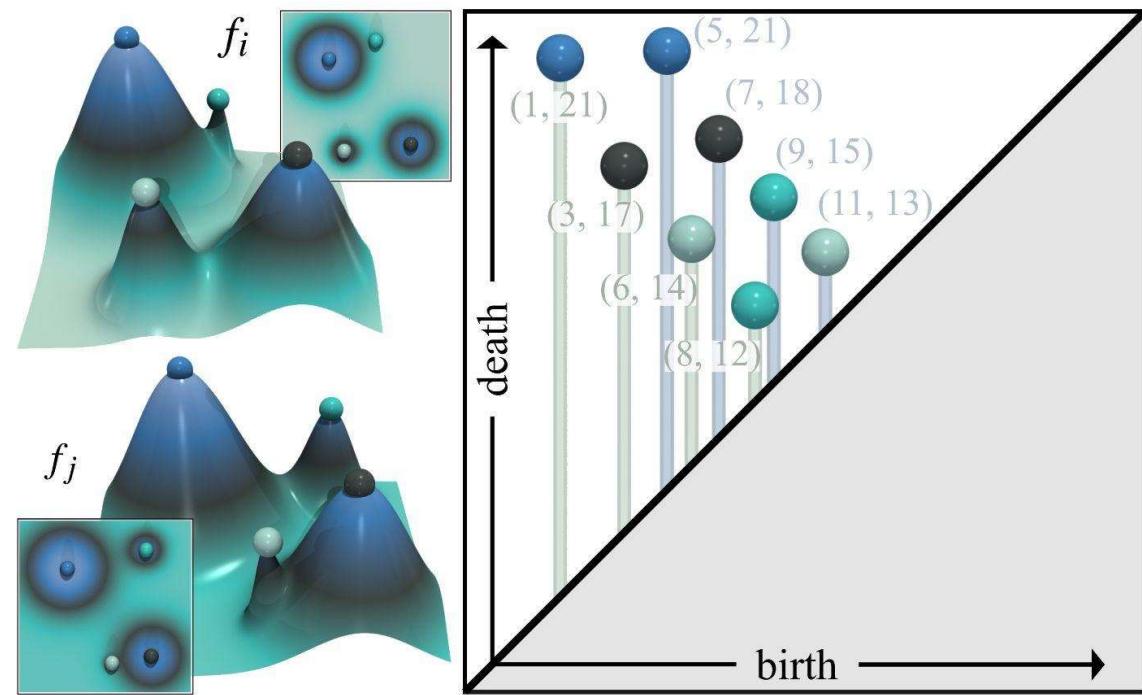
- Persistence diagrams

Wasserstein distance



- Persistence diagrams

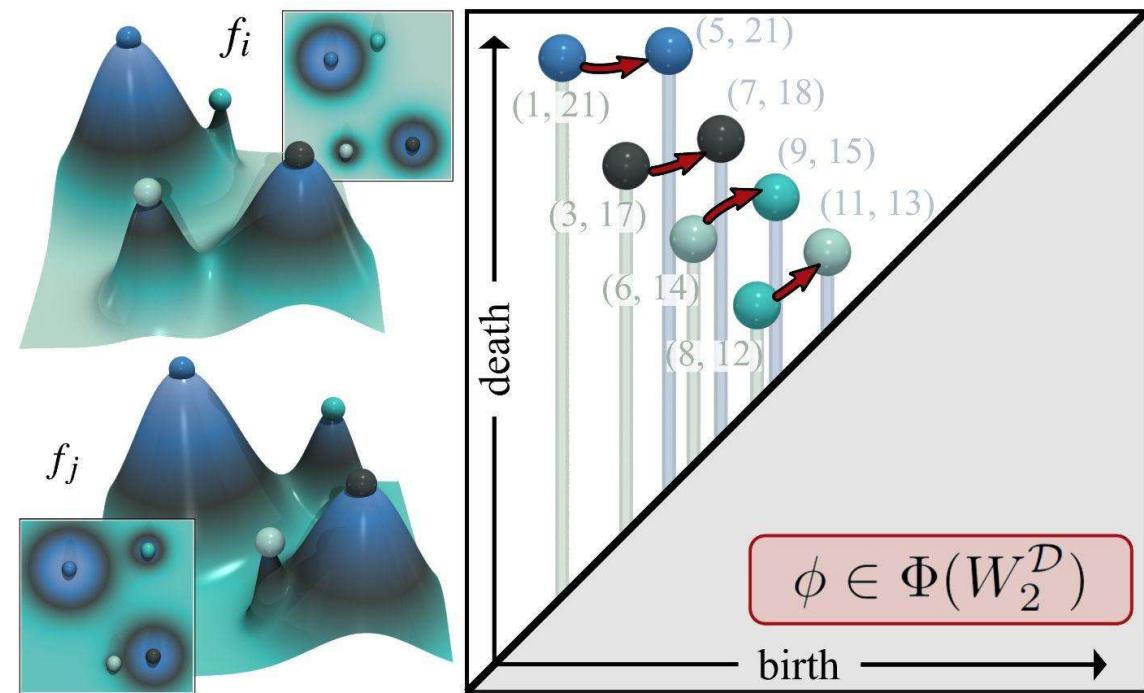
Wasserstein distance



- Persistence diagrams
 - Bipartite assignment

$$W_2^{\mathcal{D}}(\mathcal{D}(f_i), \mathcal{D}(f_j)) = \min_{\phi \in \Phi} \left(\sum_{p_i \in \mathcal{D}(f_i)} d_2(p_i, \phi(p_i))^2 \right)^{1/2}$$

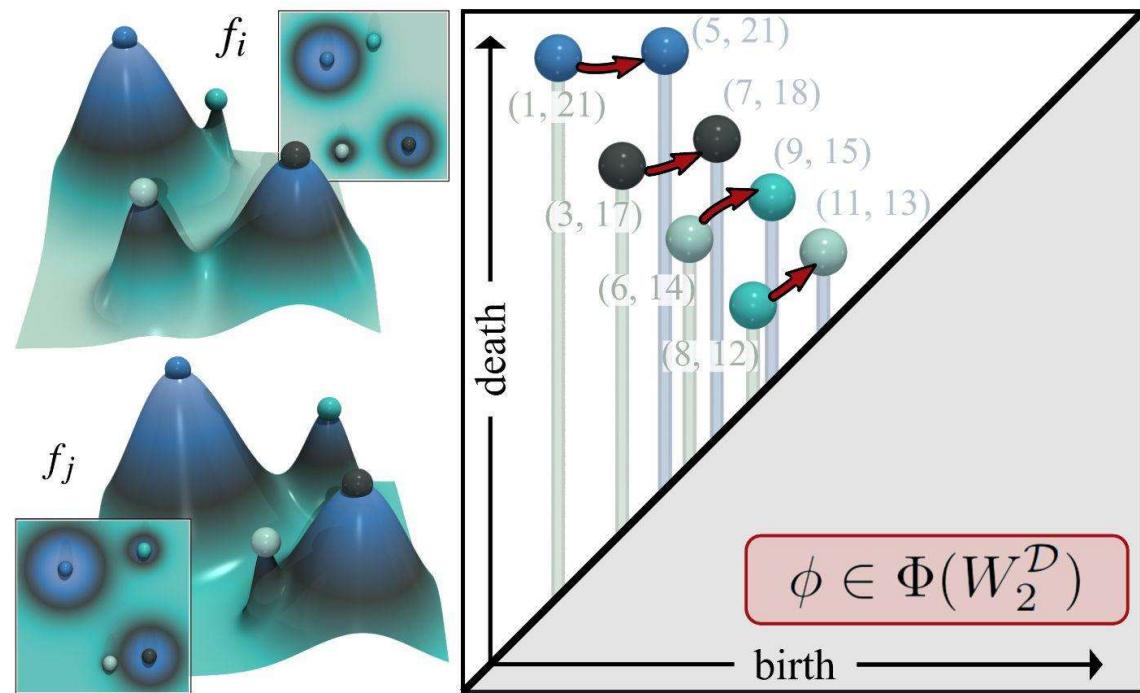
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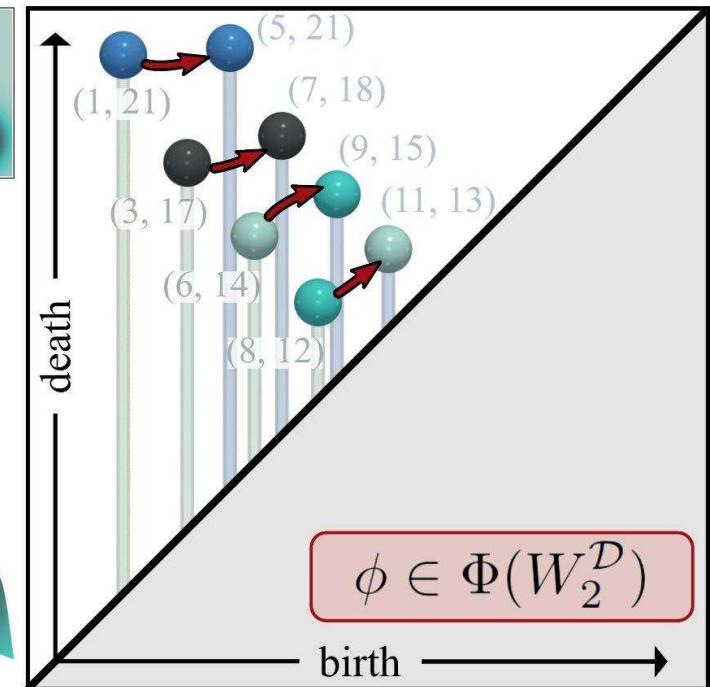
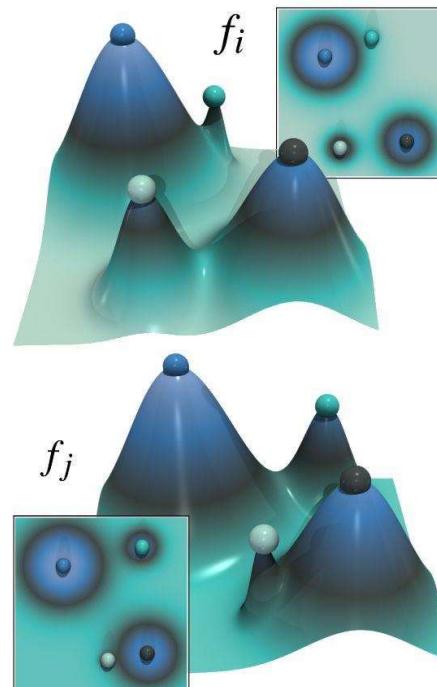
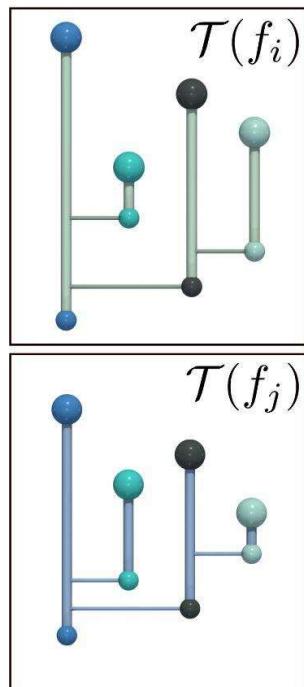
Wasserstein distance



- Persistence diagrams
 - Bipartite assignment
 - Features treated independently

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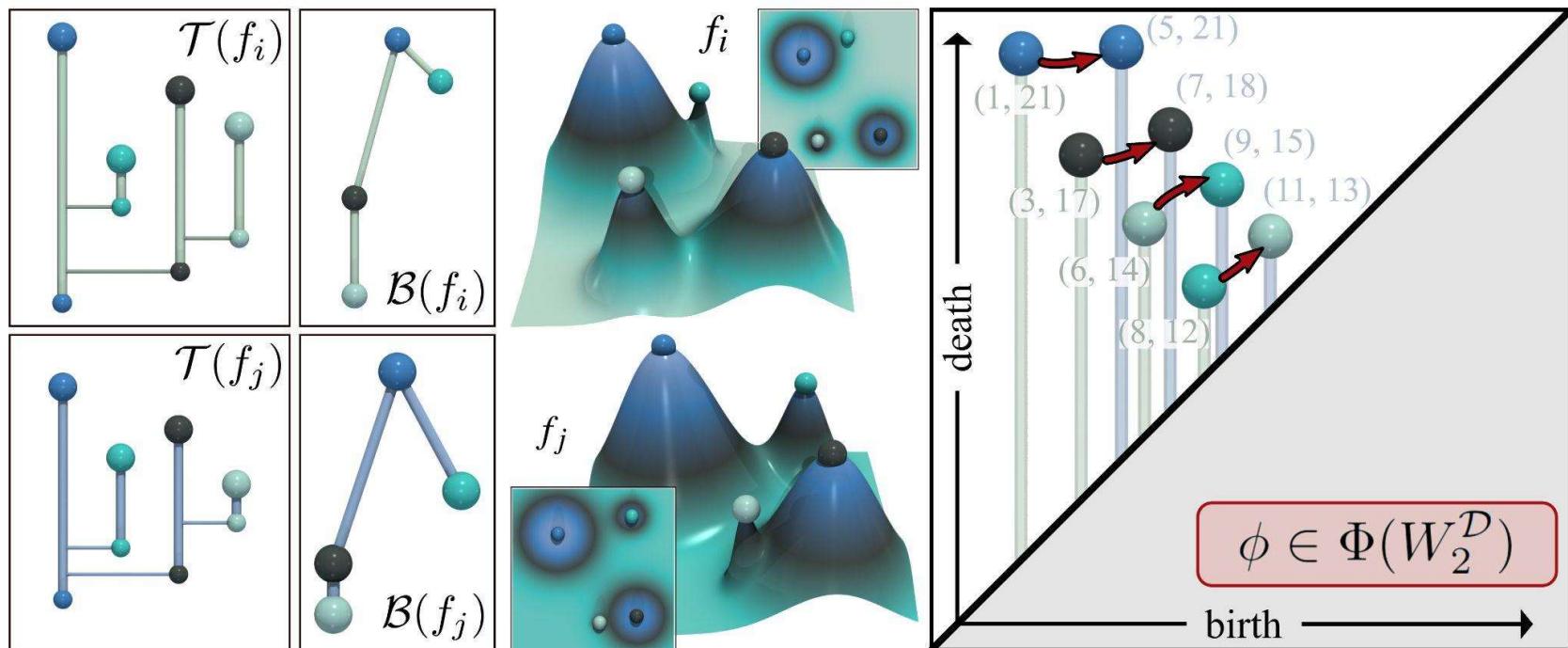
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- Merge trees [Pont '21]

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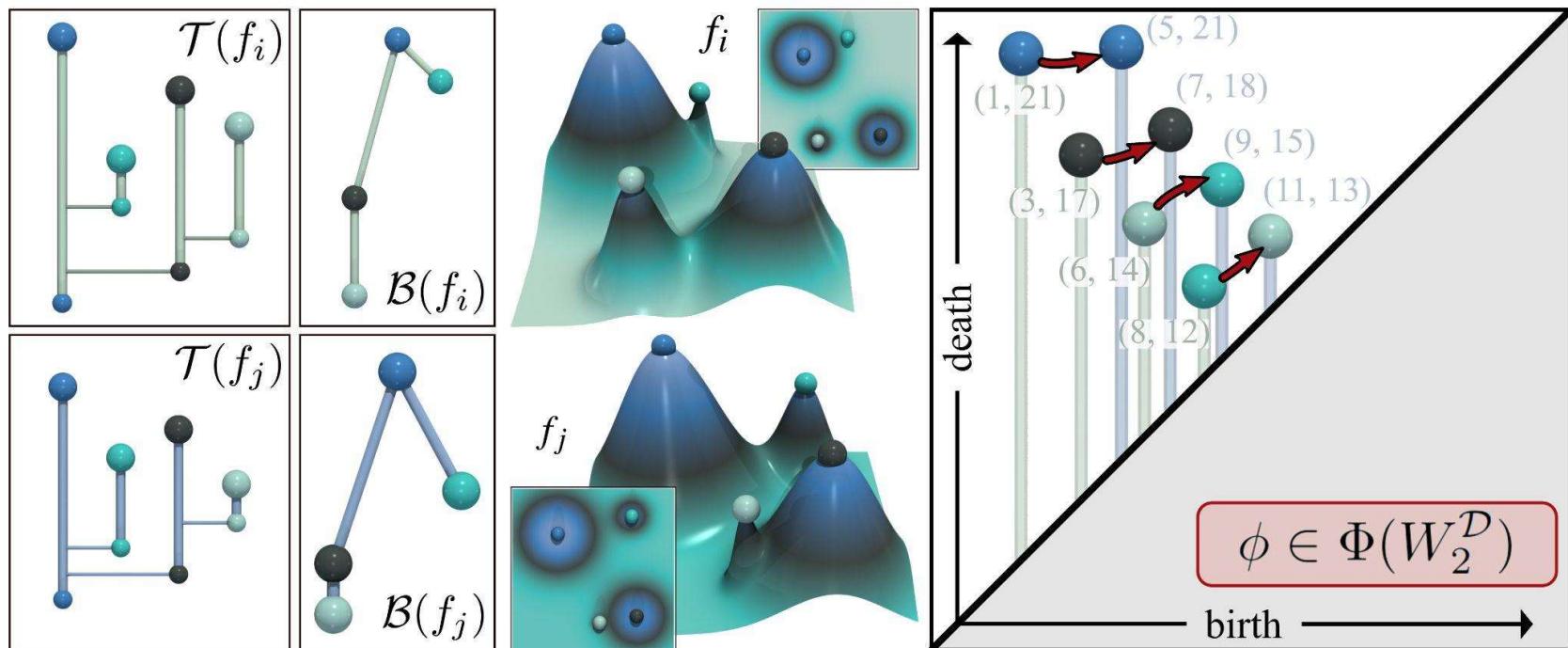
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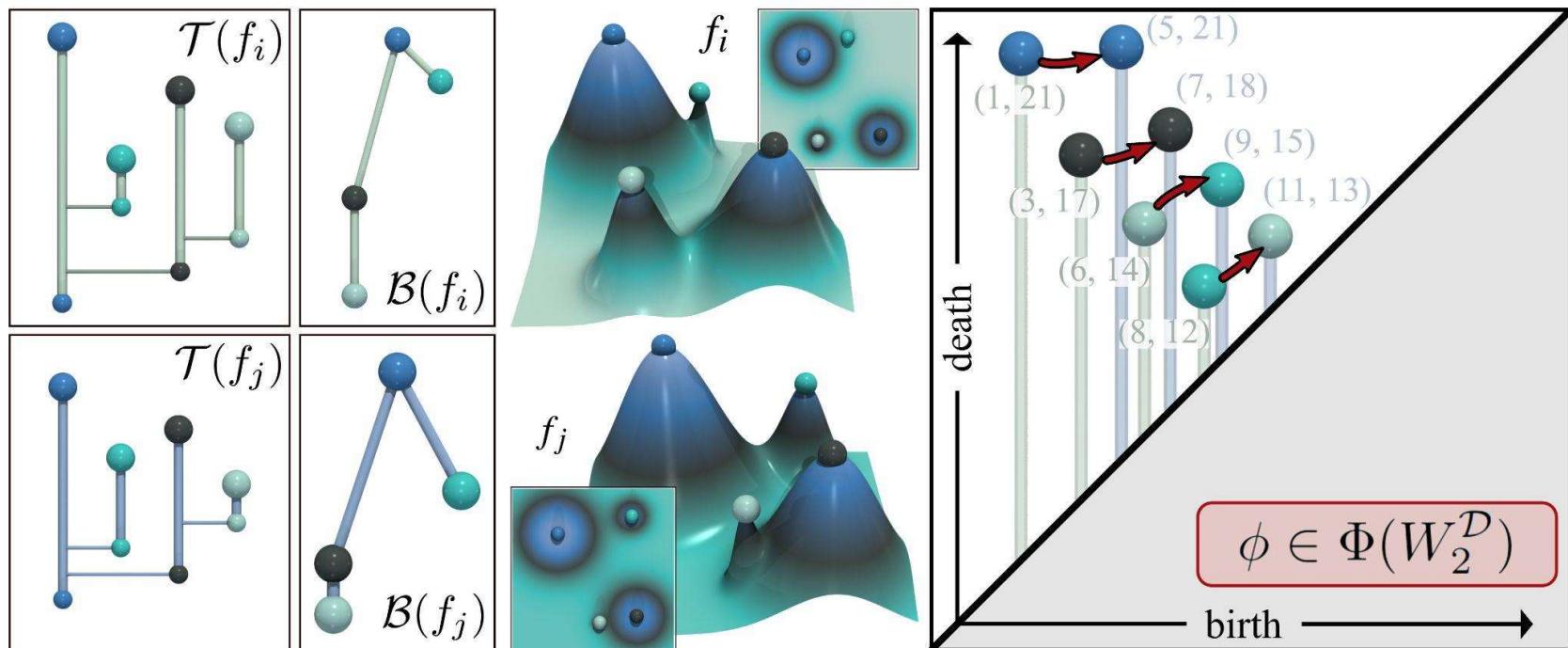
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- **Merge trees** [Pont '21]
 - Partial (rooted) isomorphisms

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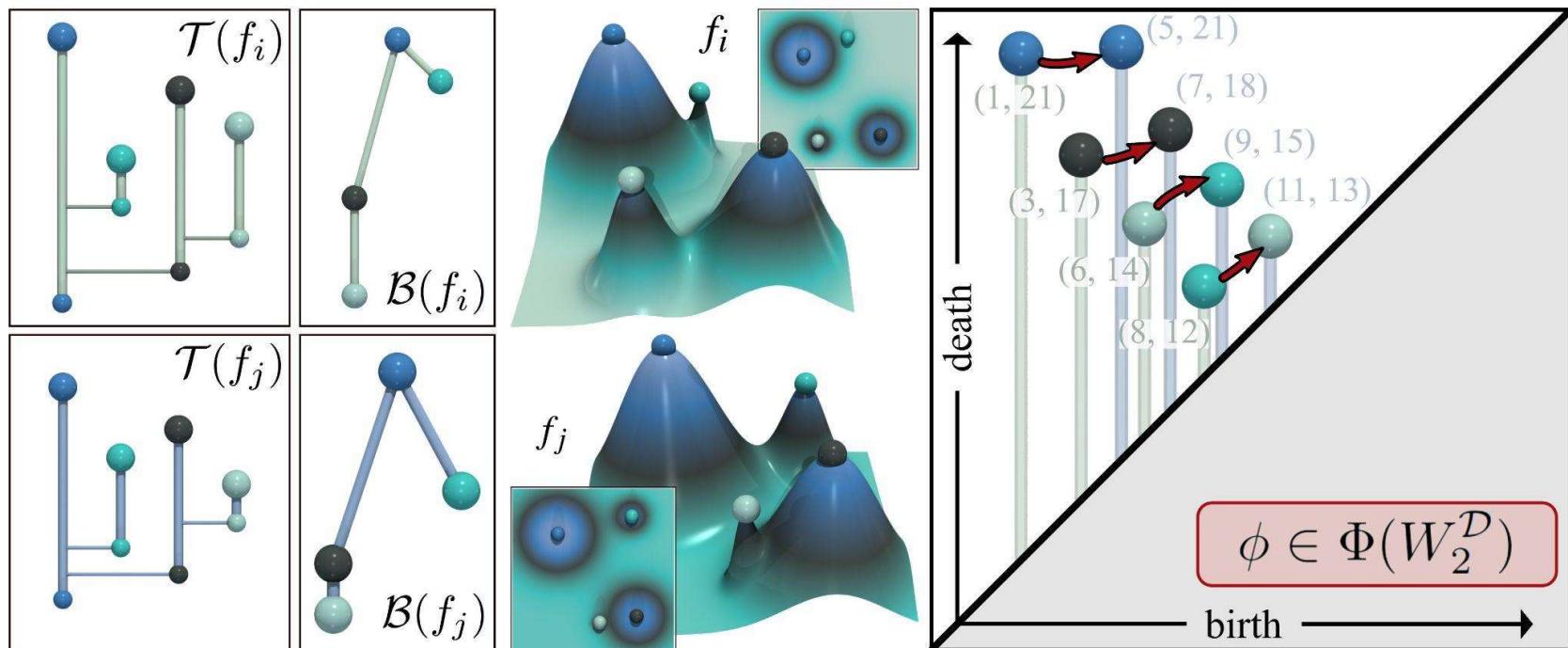
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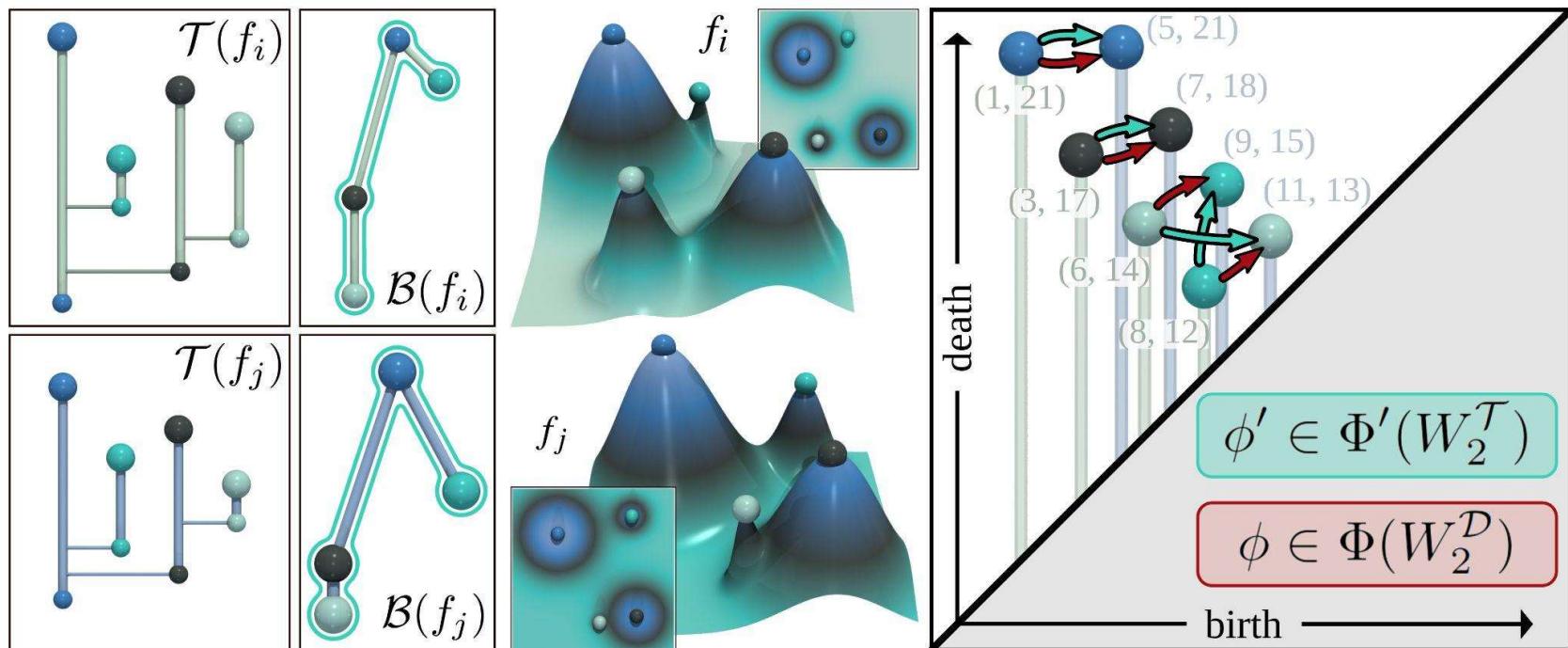
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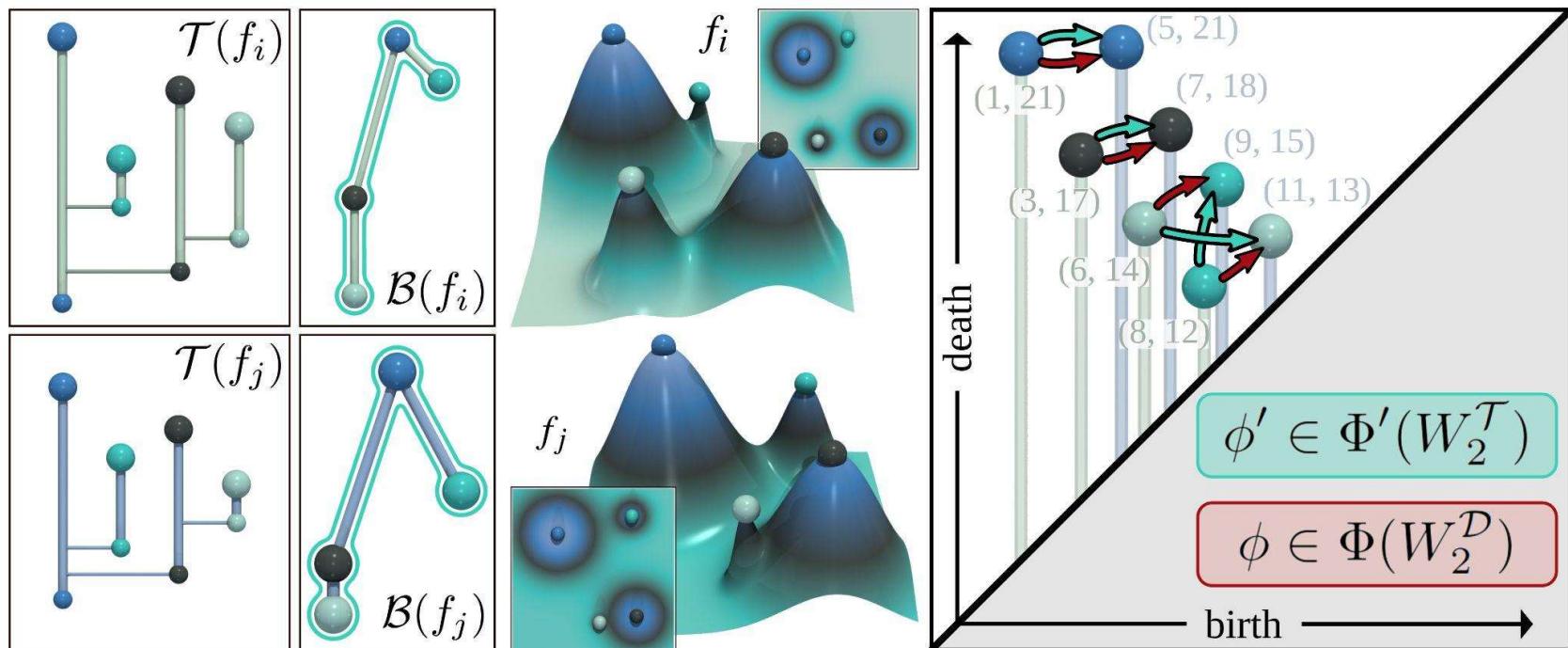
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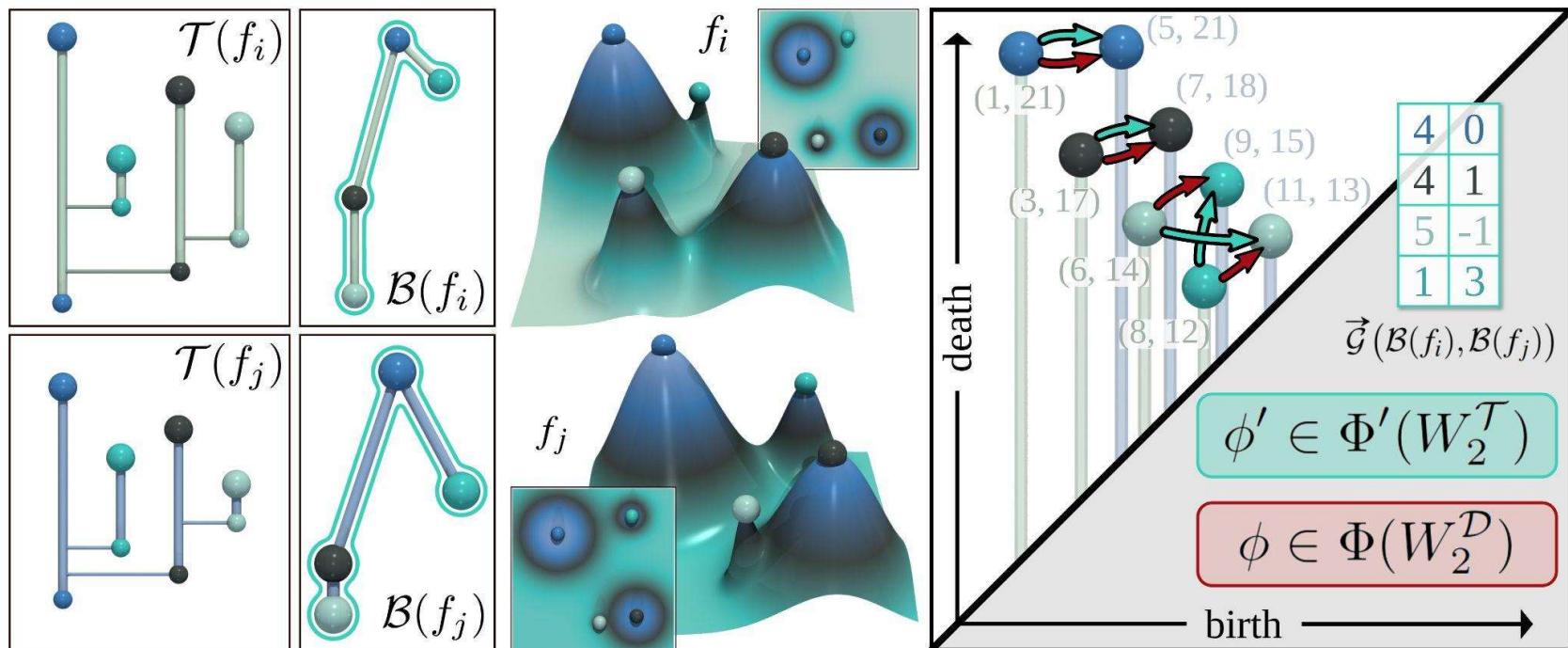
Wasserstein distance



- **Merge trees** [Pont '21]
 - Partial (rooted) isomorphisms
 - Capture global structure

$$W_2^{\mathcal{T}}(\mathcal{B}(f_i), \mathcal{B}(f_j)) = \min_{\phi' \in \Phi'} \left(\sum_{p_i \in \mathcal{B}(f_i)} d_2(p_i, \phi'(p_i))^2 \right)^{1/2}$$

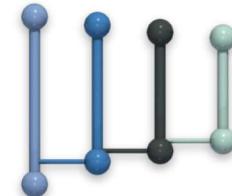
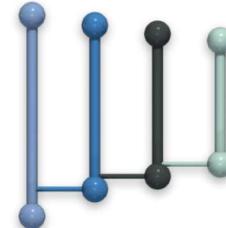
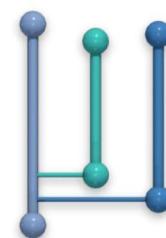
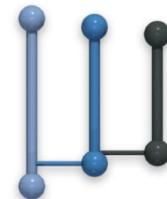
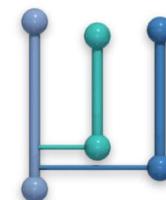
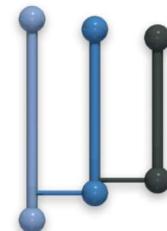
Wasserstein distance



- **Merge trees** [Pont '21]
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 - **Geodesic**: vector in $\mathbb{R}^{2 \times |\mathcal{B}(f_i)|}$

$$W_2^T(\mathcal{B}(f_i), \mathcal{B}(f_j)) = \min_{\phi' \in \Phi'} \left(\sum_{p_i \in \mathcal{B}(f_i)} d_2(p_i, \phi'(p_i))^2 \right)^{1/2}$$

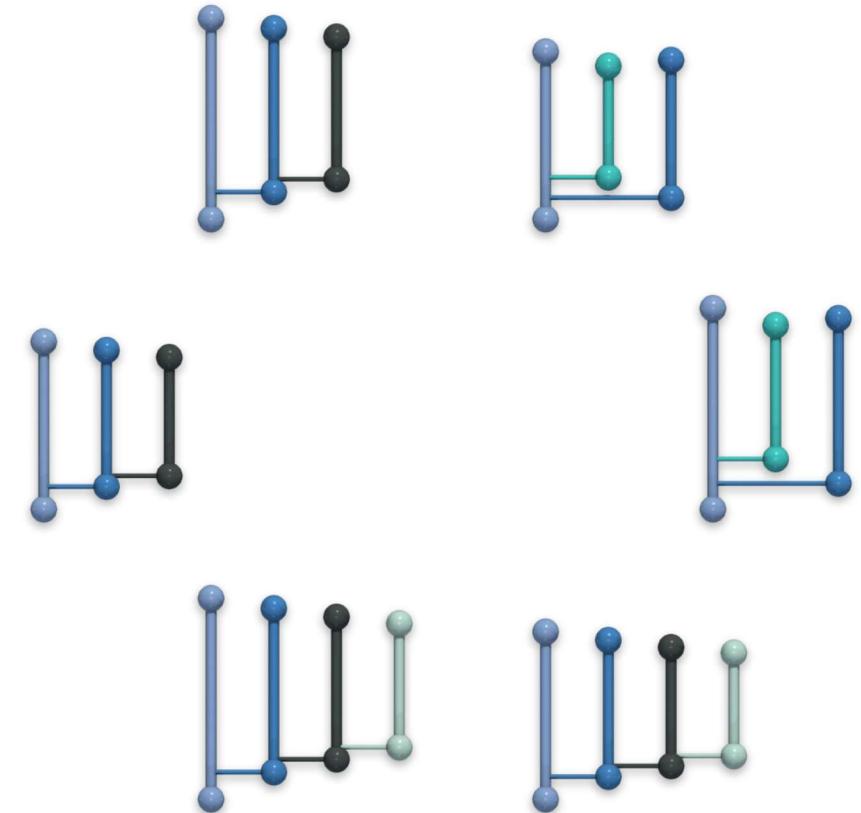
Wasserstein barycenters



Wasserstein barycenters

- Fréchet energy

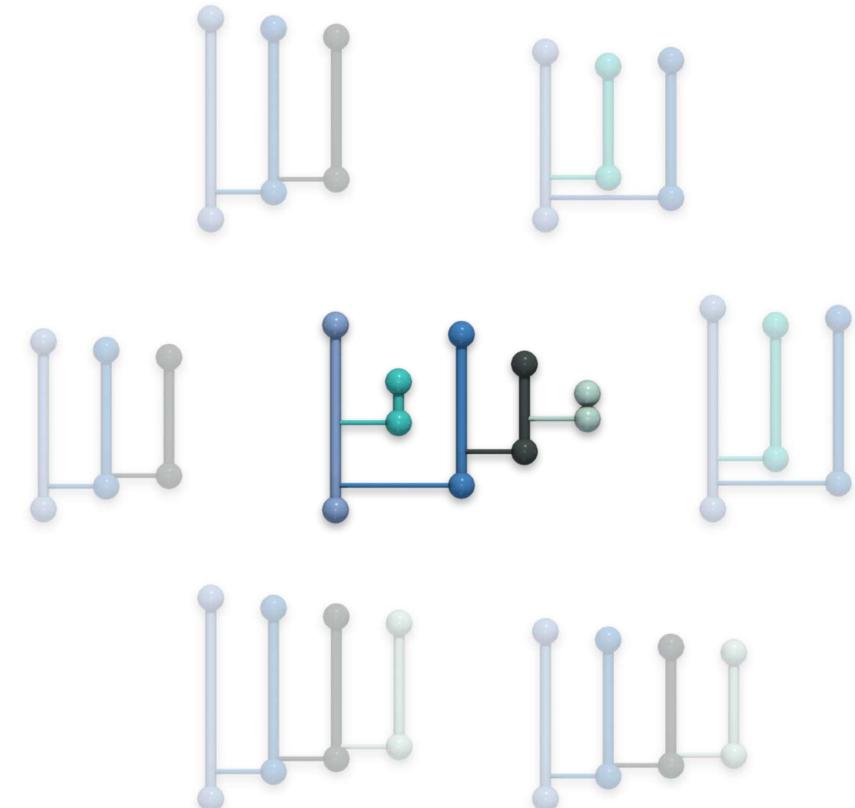
$$E_F(\mathcal{B}) = \sum_{i=1}^N W_2^{\mathcal{T}}(\mathcal{B}, \mathcal{B}(f_i))^2$$



Wasserstein barycenters

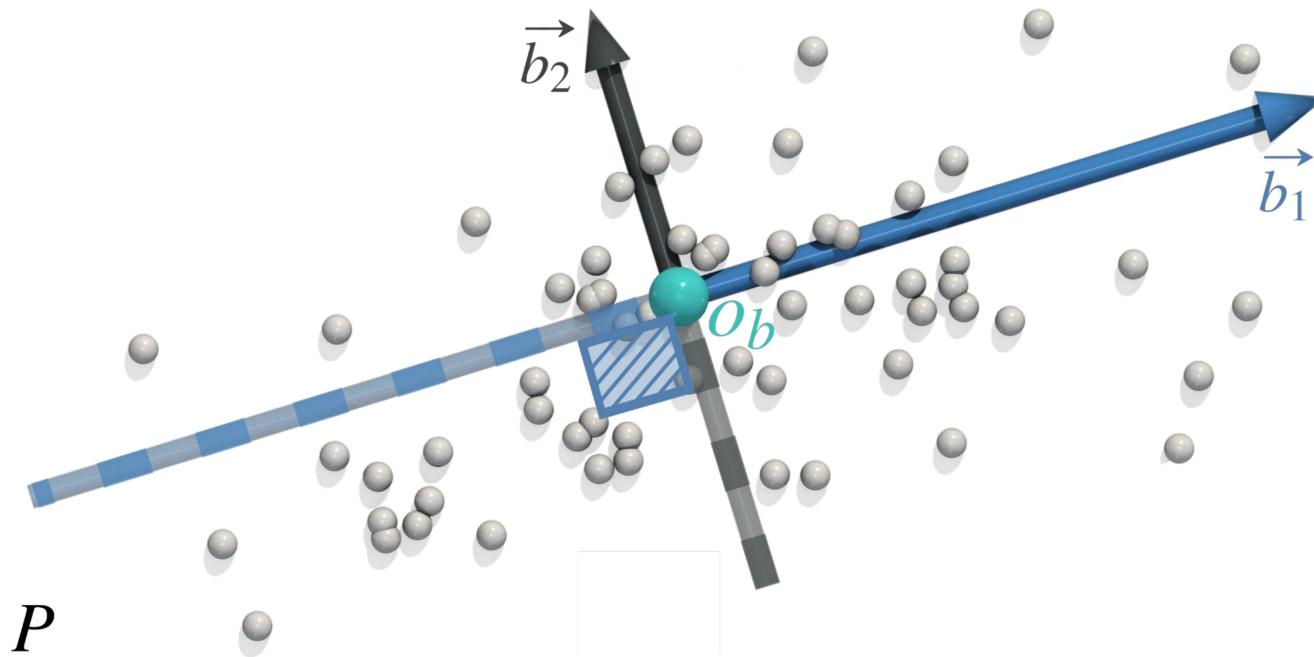
- Fréchet energy

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Approach

Geometric interpretation of PCA



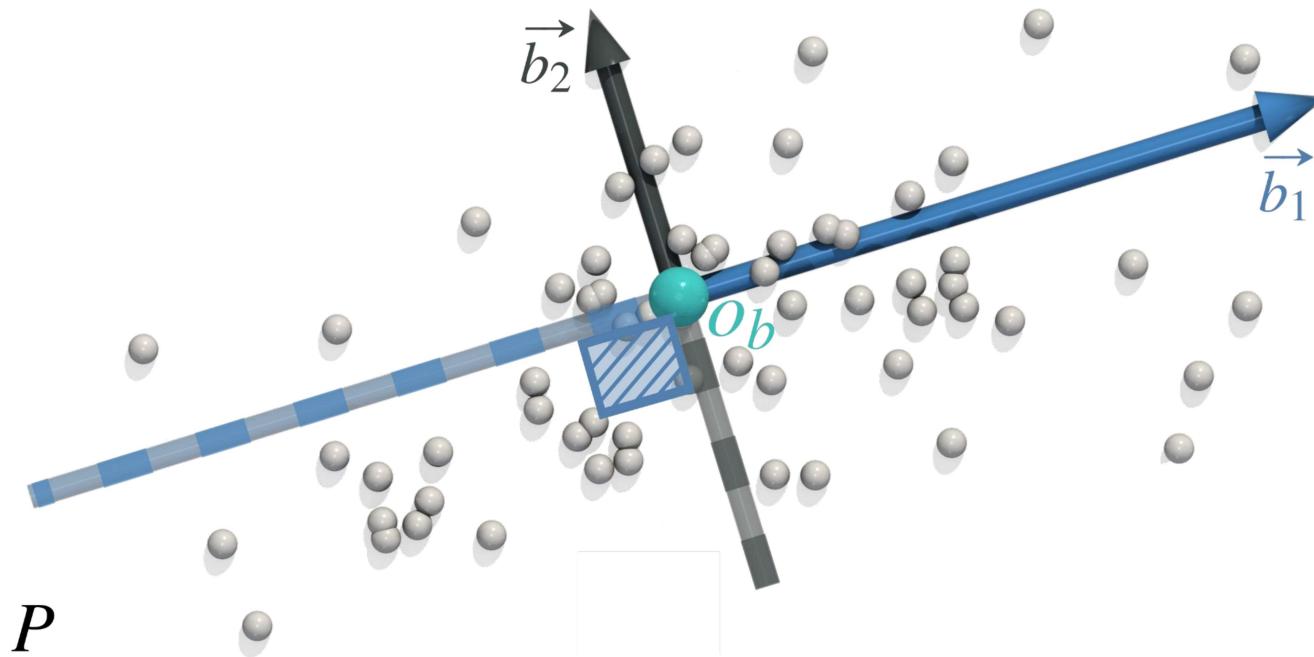
- **Input**

$$P = \{p_1, p_2, \dots, p_N\} \text{ in } \mathbb{R}^d$$

- **PCA**

$$B_{\mathbb{R}^d} = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_d\}$$

Geometric interpretation of PCA



- **Input**

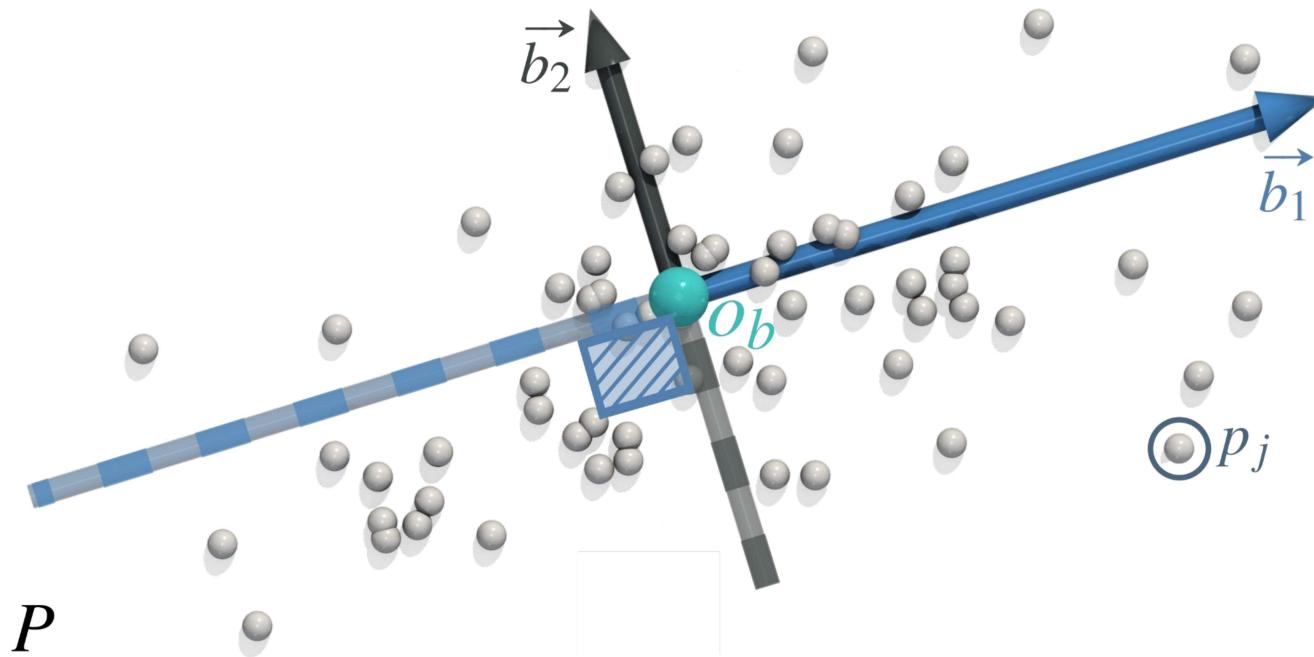
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- **PCA**

$$B_{\mathbb{R}^d} = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_d\}$$

$$E_{L_2}(B_{\mathbb{R}^d}) = \sum_{j=1}^N \|p_j - (o_b + \sum_{i=1}^{d'} \alpha_i^j \vec{b}_i)\|_2^2$$

Geometric interpretation of PCA



- **Input**

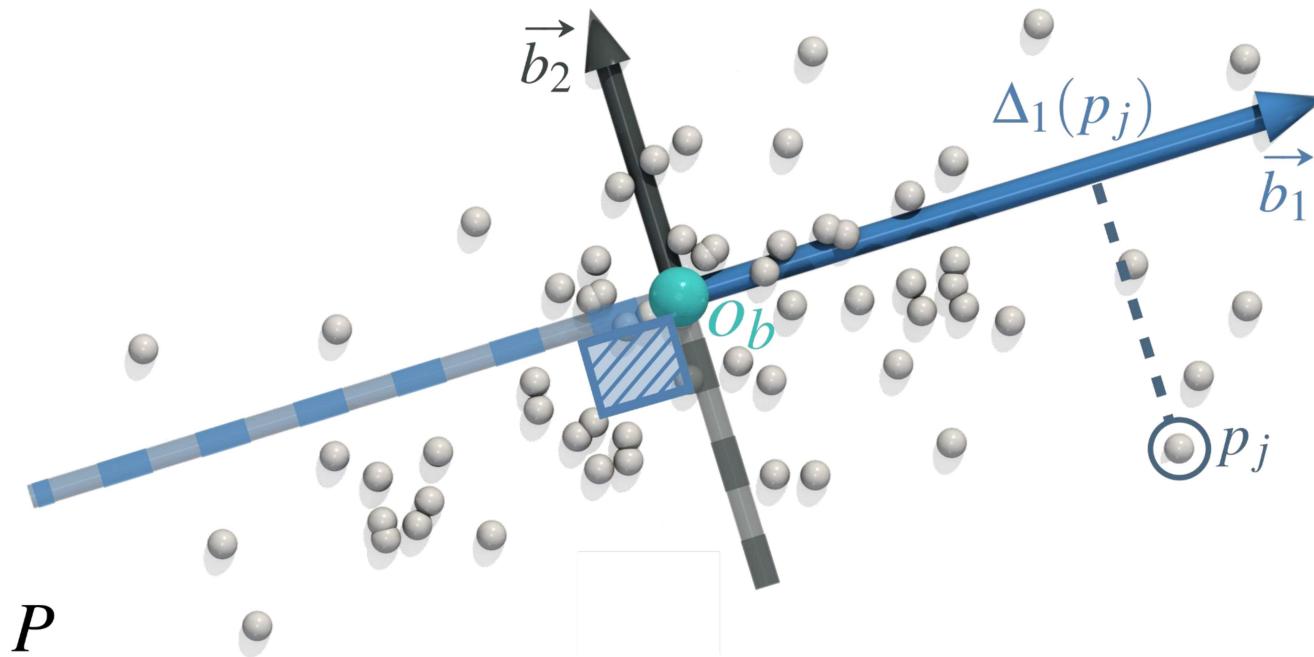
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Geometric interpretation of PCA



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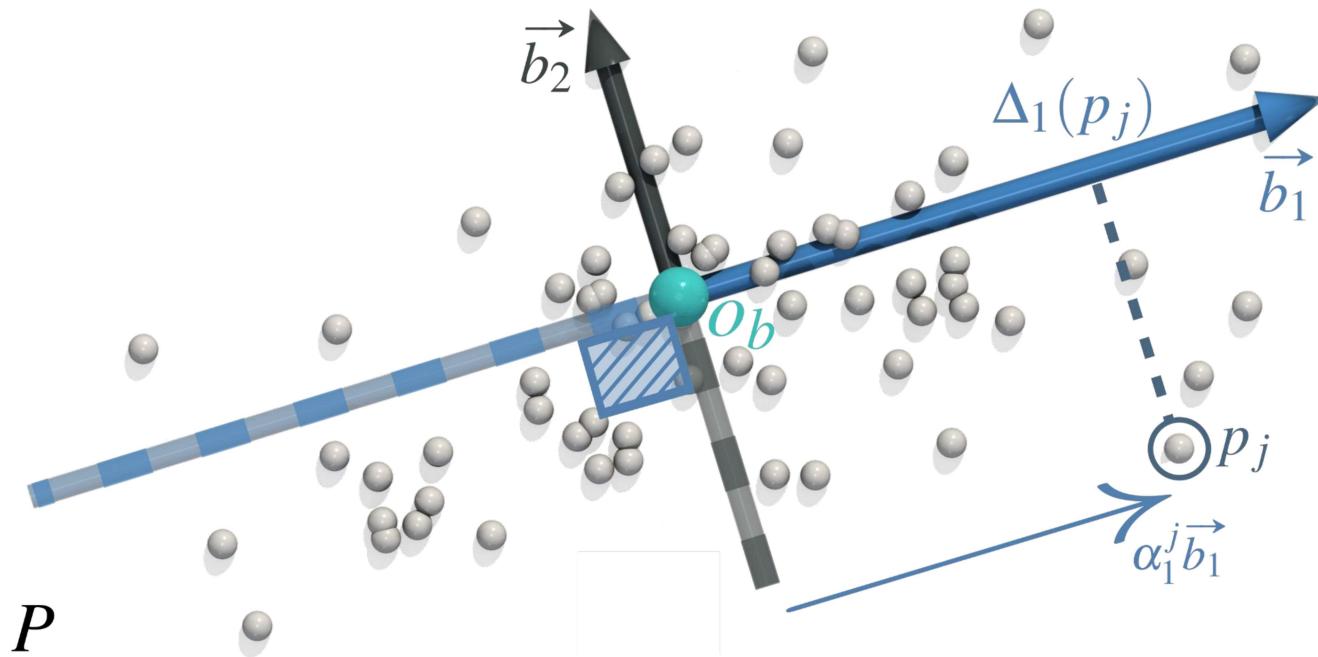
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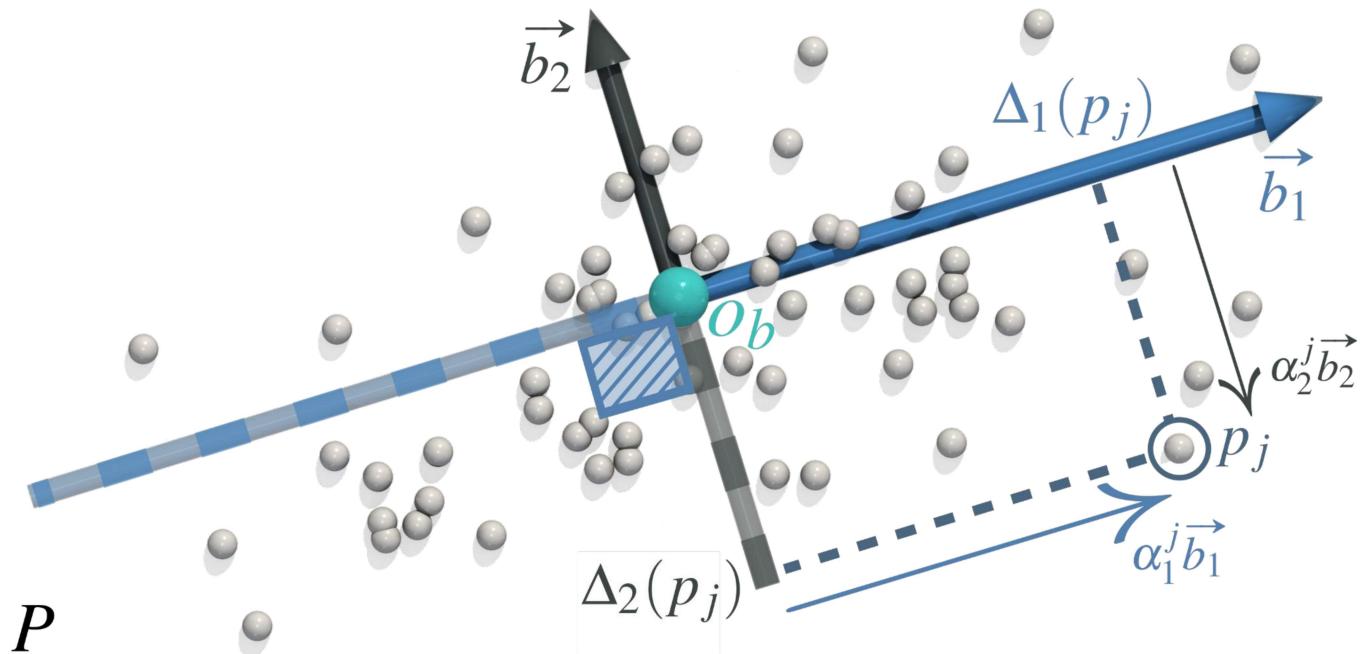
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Geometric interpretation of PCA



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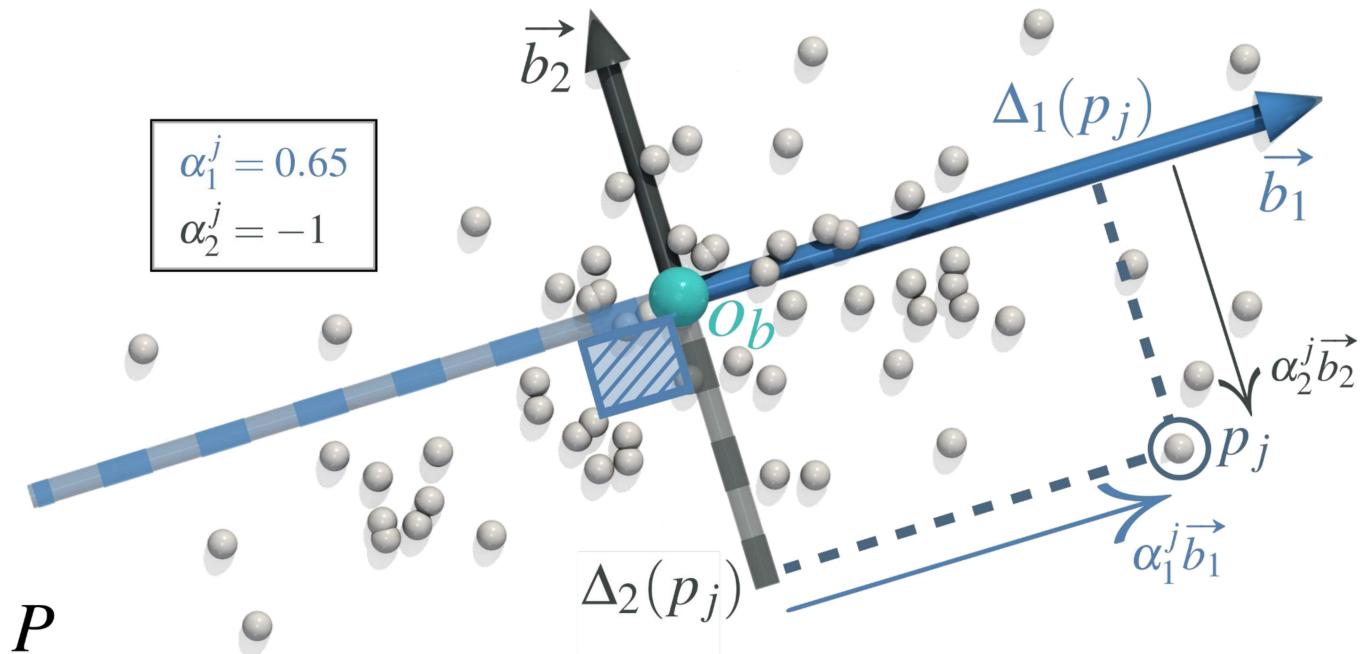
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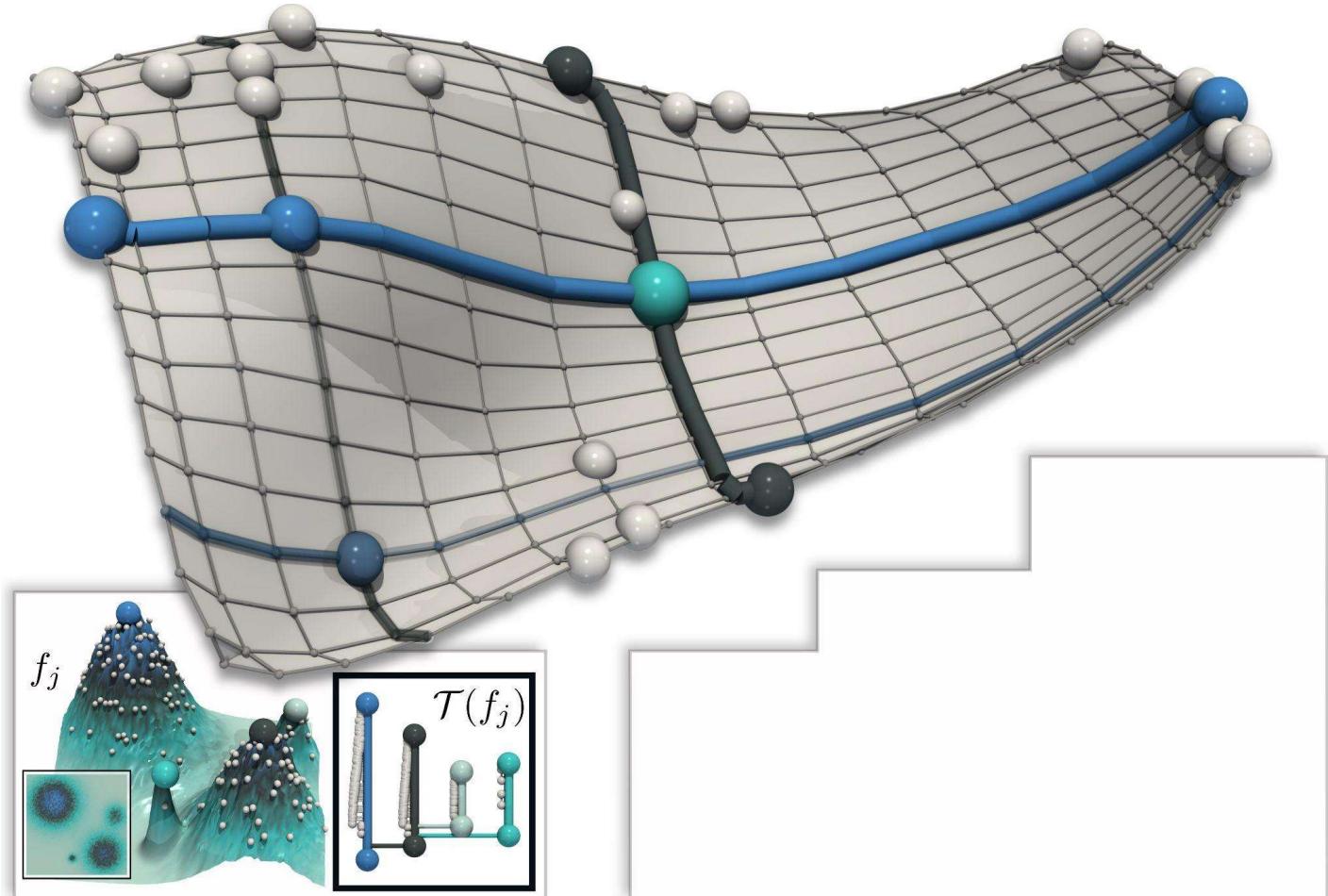
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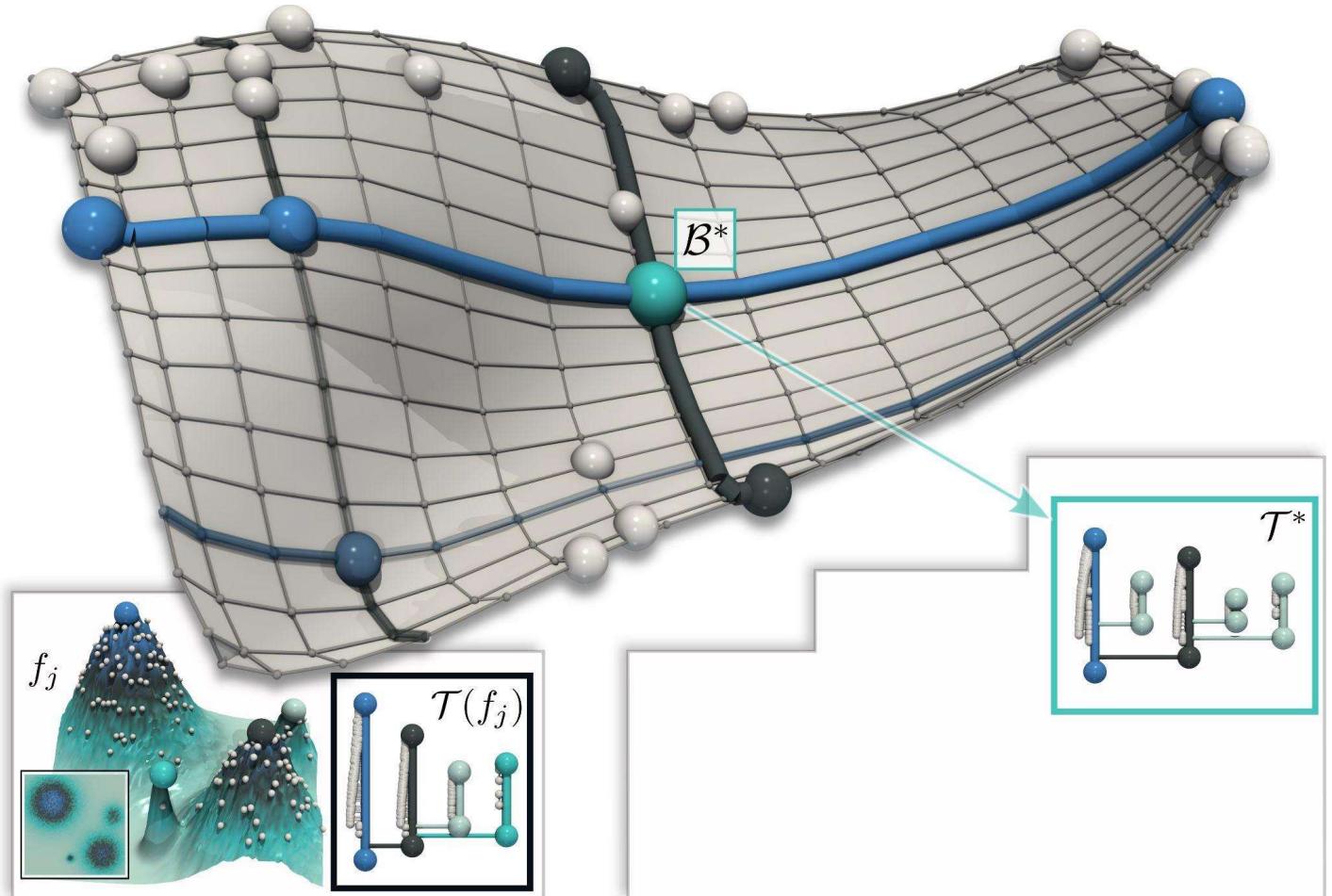
Overview

- BDT Basis



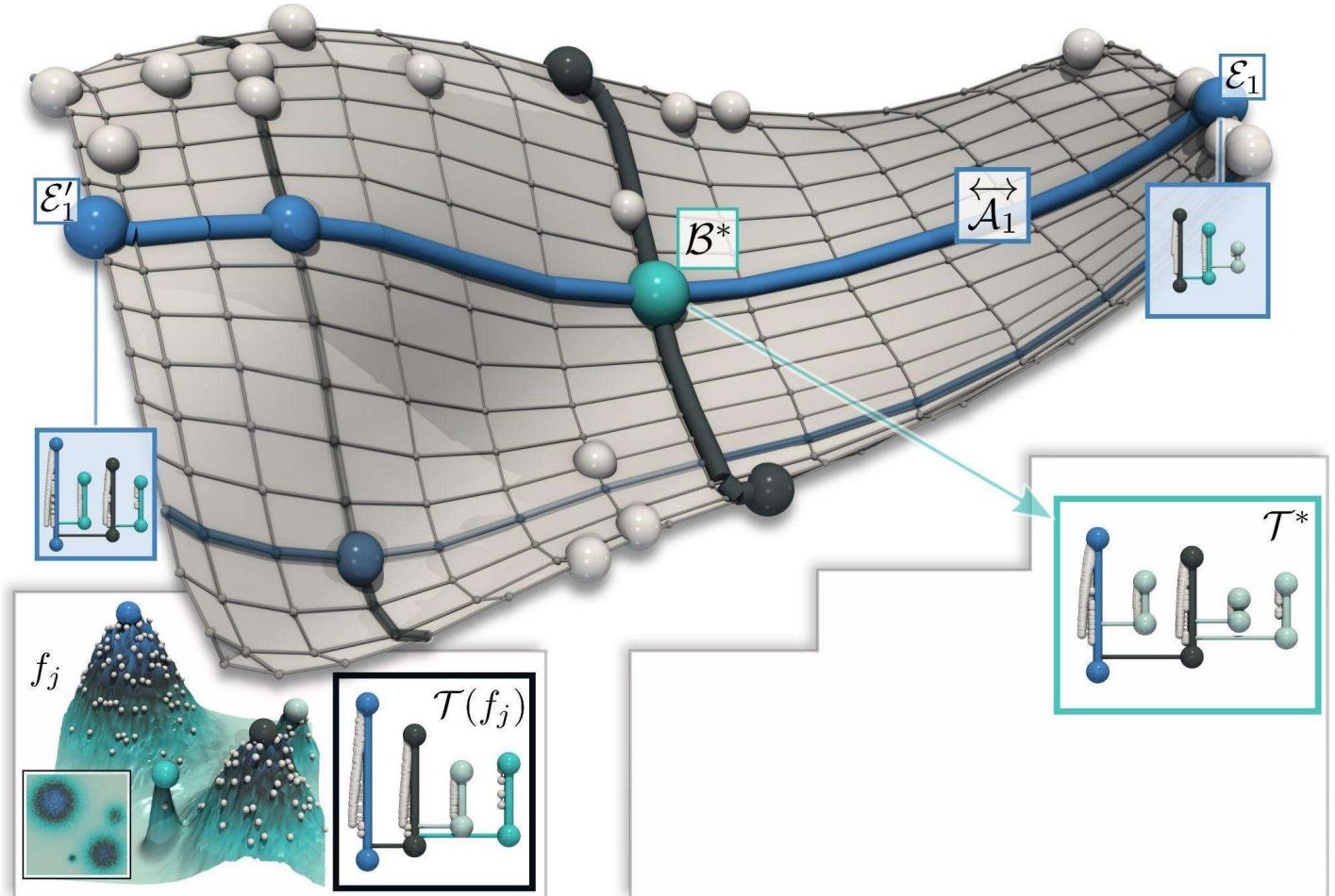
Overview

- BDT Basis
 - Barycenter



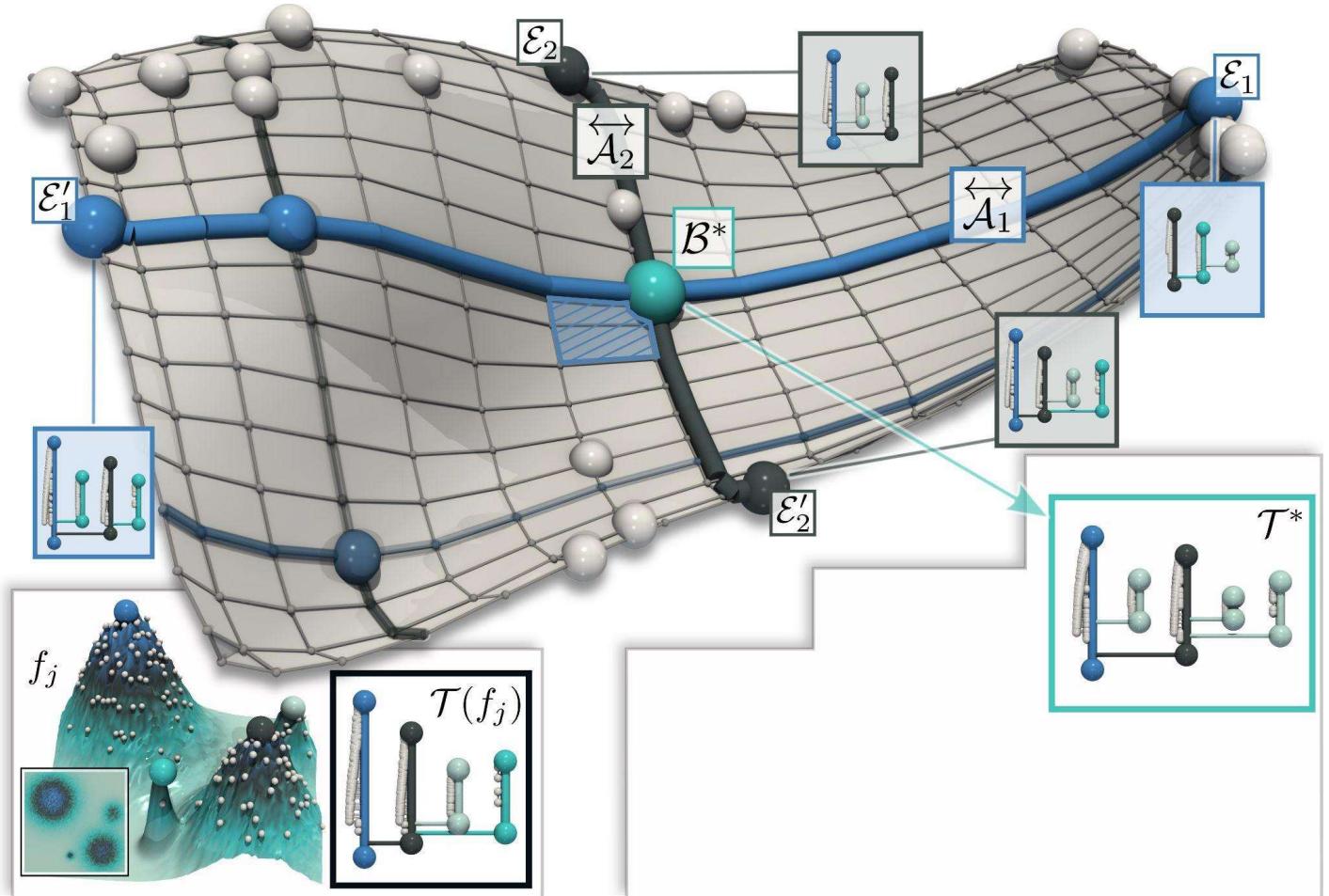
Overview

- **BDT Basis**
 - Barycenter
 - Geodesic axis



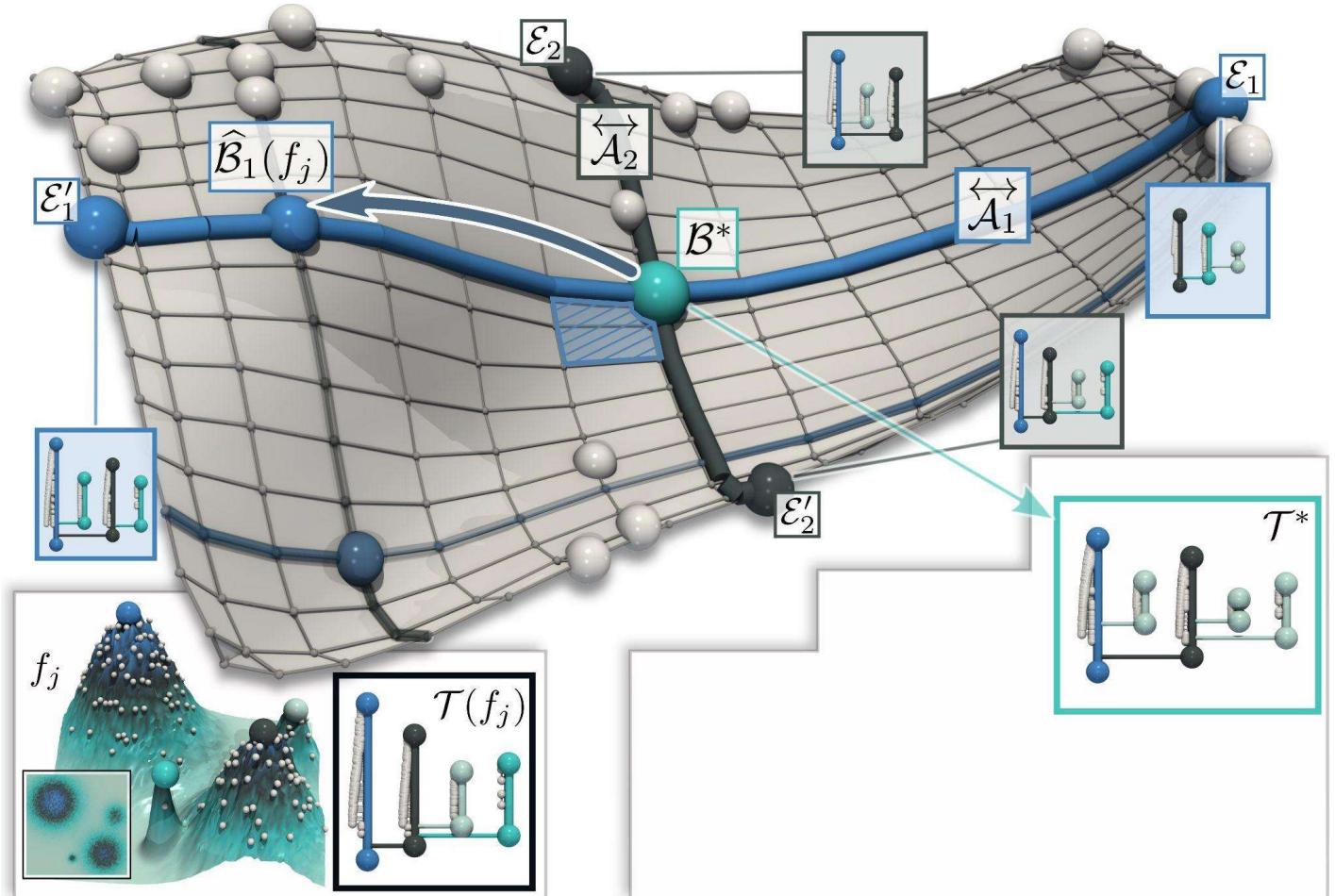
Overview

- **BDT Basis**
 - Barycenter
 - Geodesic axis
 - Orthogonal axes



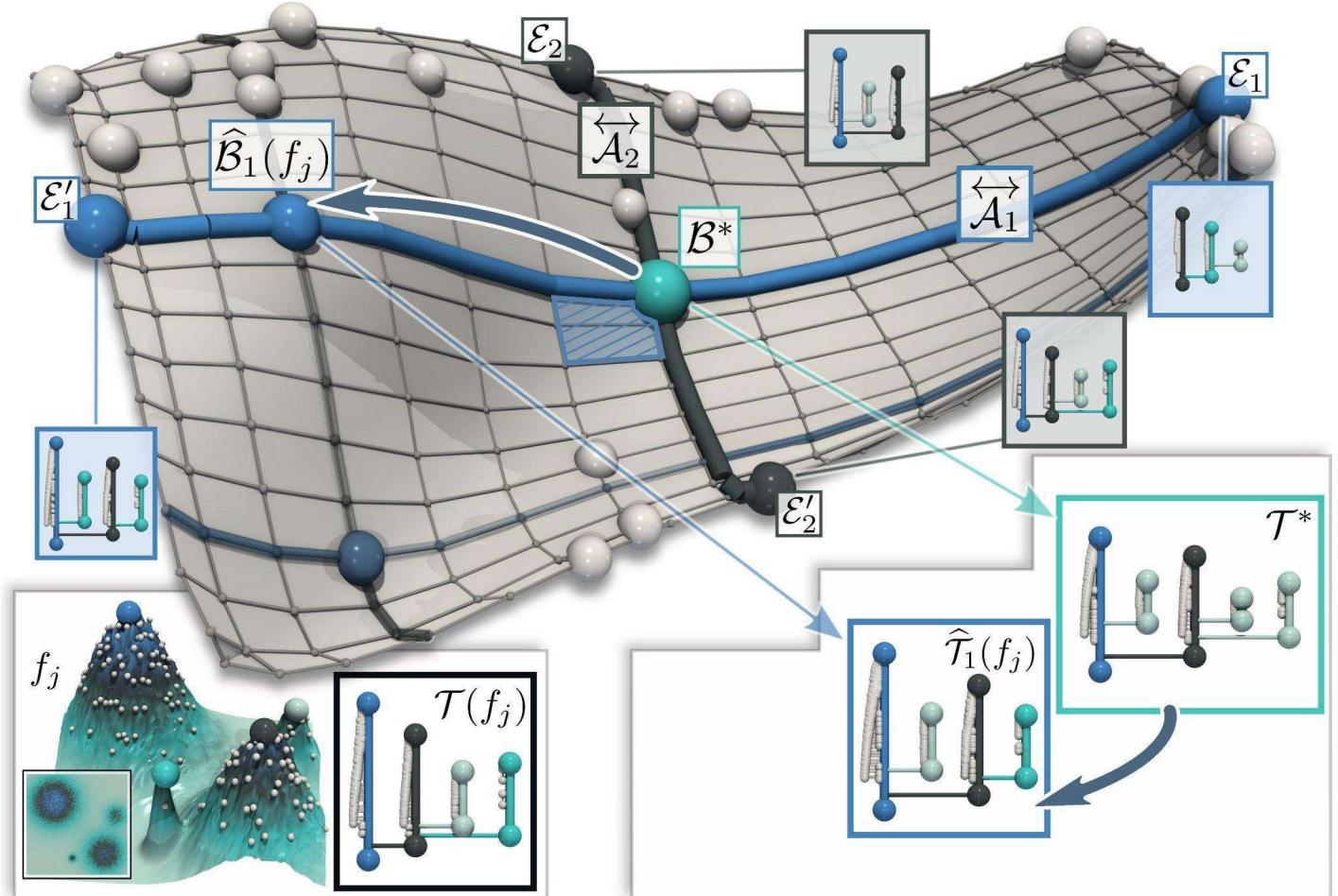
Overview

- **BDT Basis**
 - Barycenter
 - Geodesic axis
 - Orthogonal axes
- **Estimation**
 - Axis projection



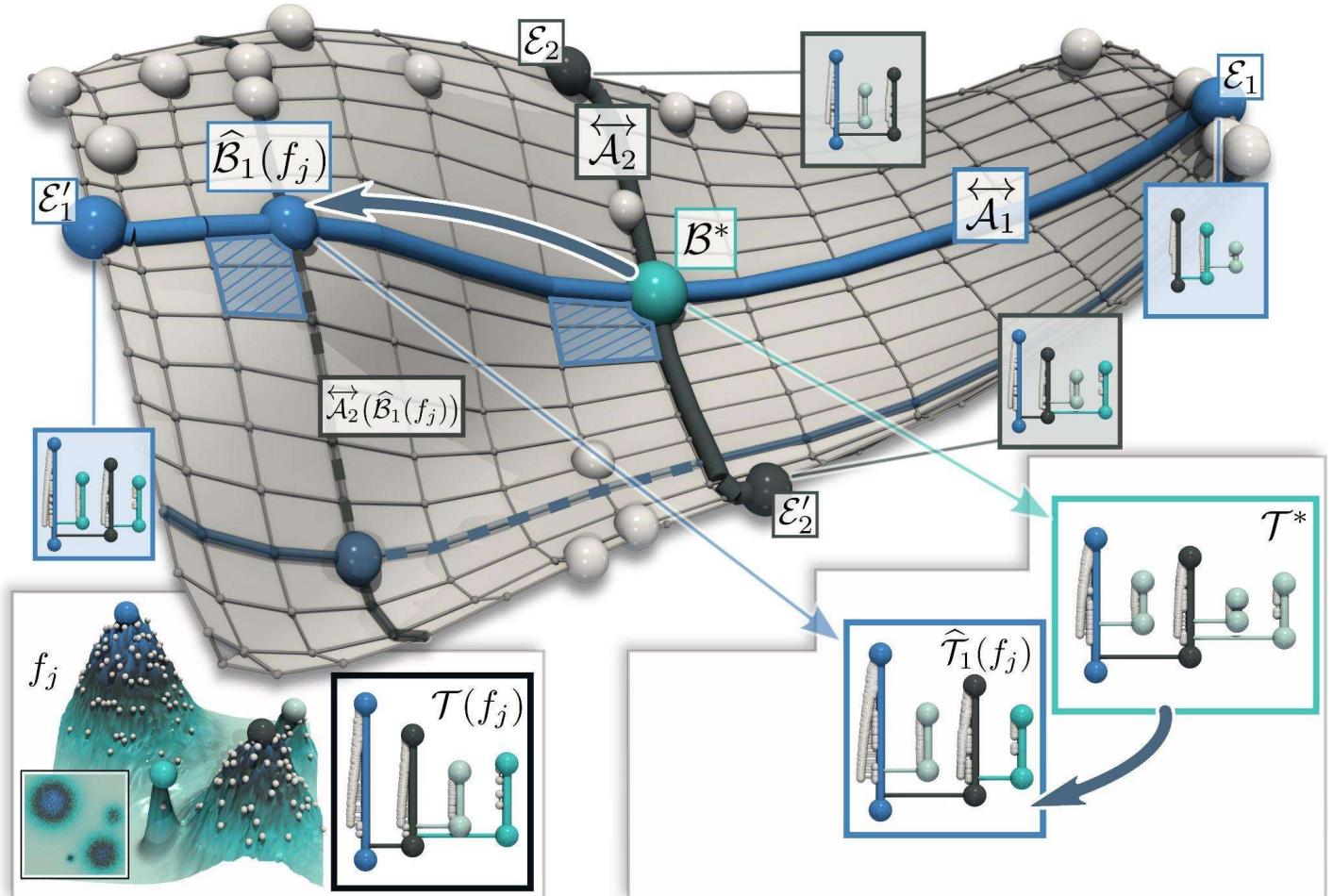
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 - Barycenter
 - Geodesic axis
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- **Estimation**
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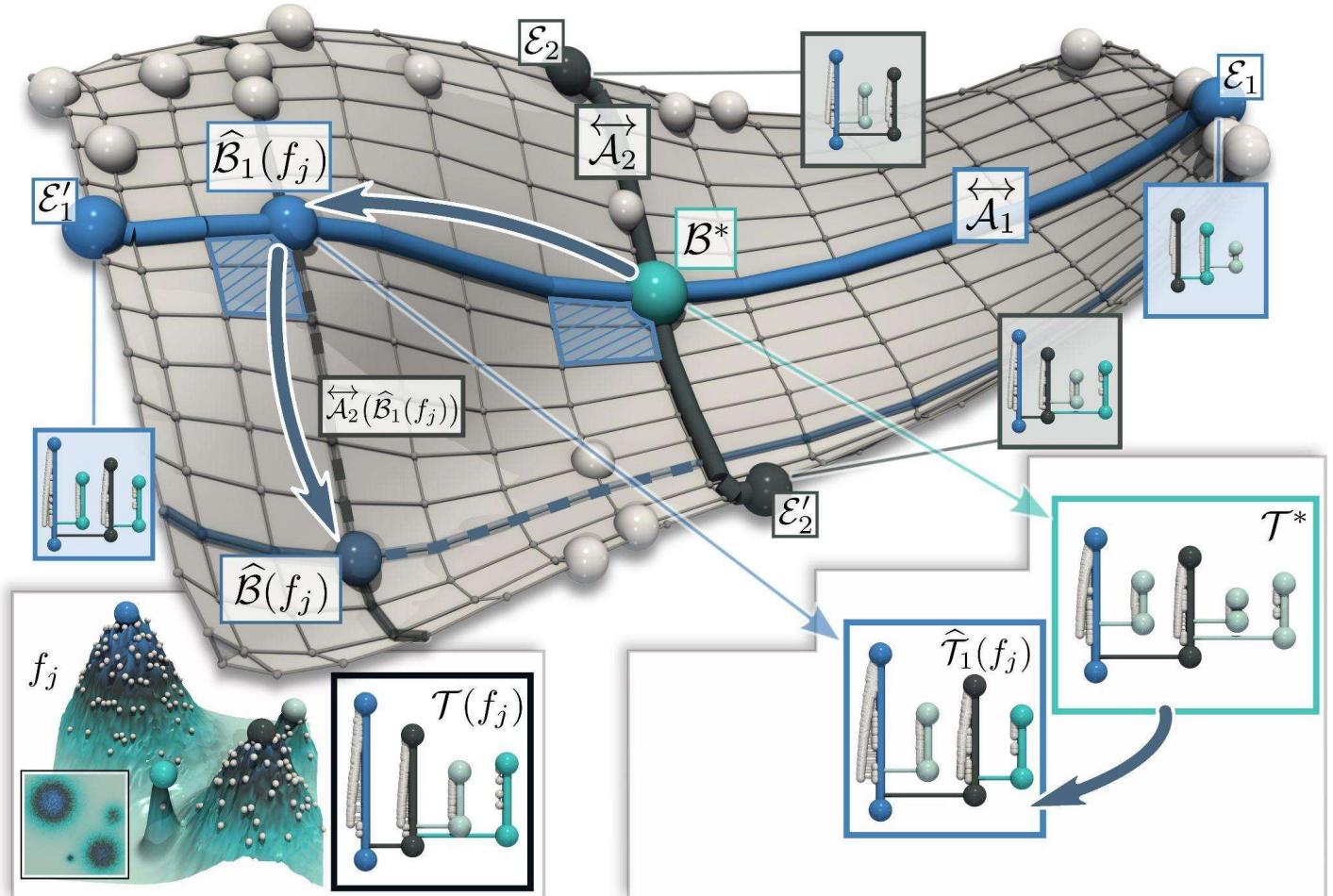
Overview

- **BDT Basis**
 - Barycenter
 - Geodesic axis
 - Orthogonal axes
- **Estimation**
 - Axis projection
 - Translated axis



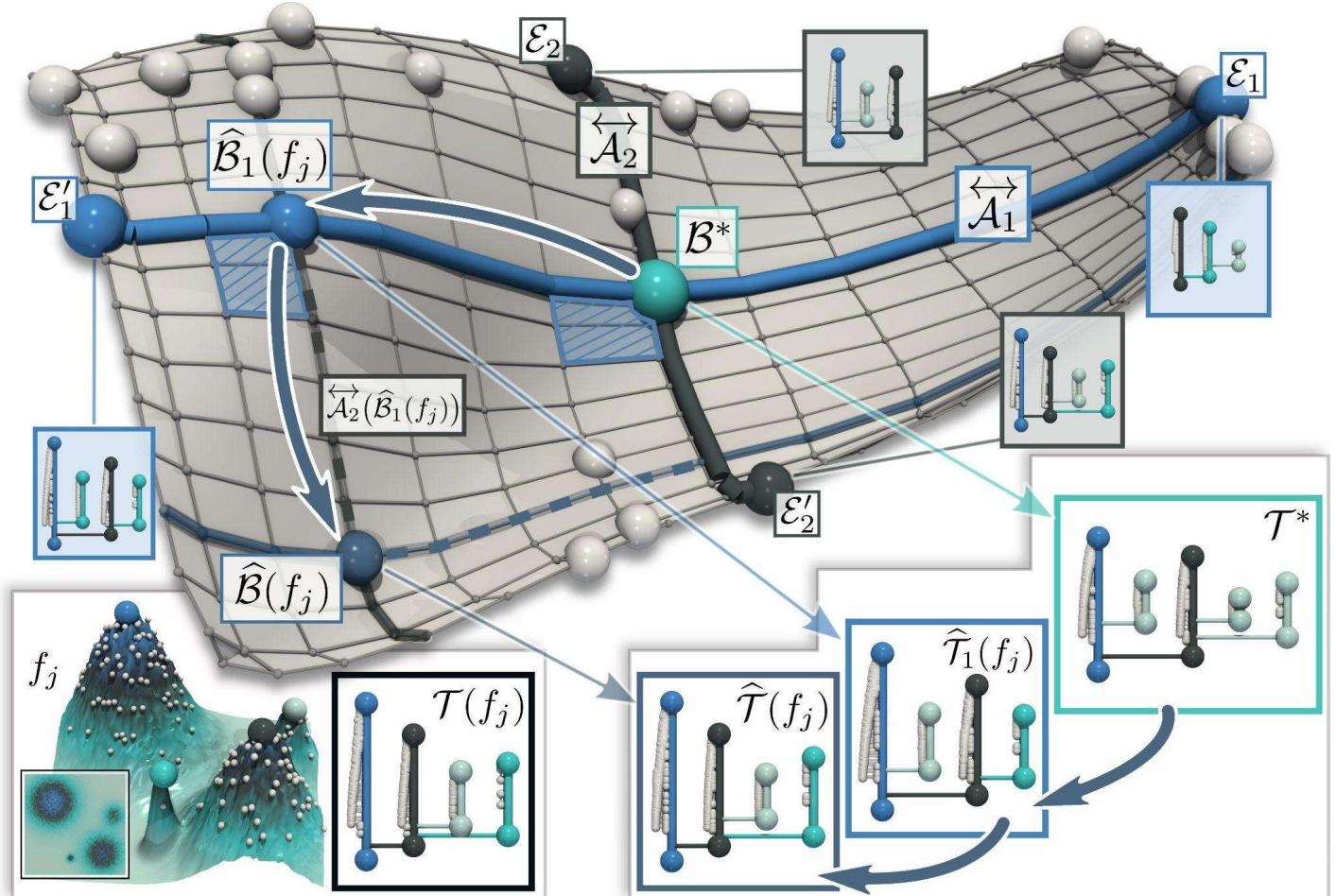
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 - Geodesic axis
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- **Estimation**
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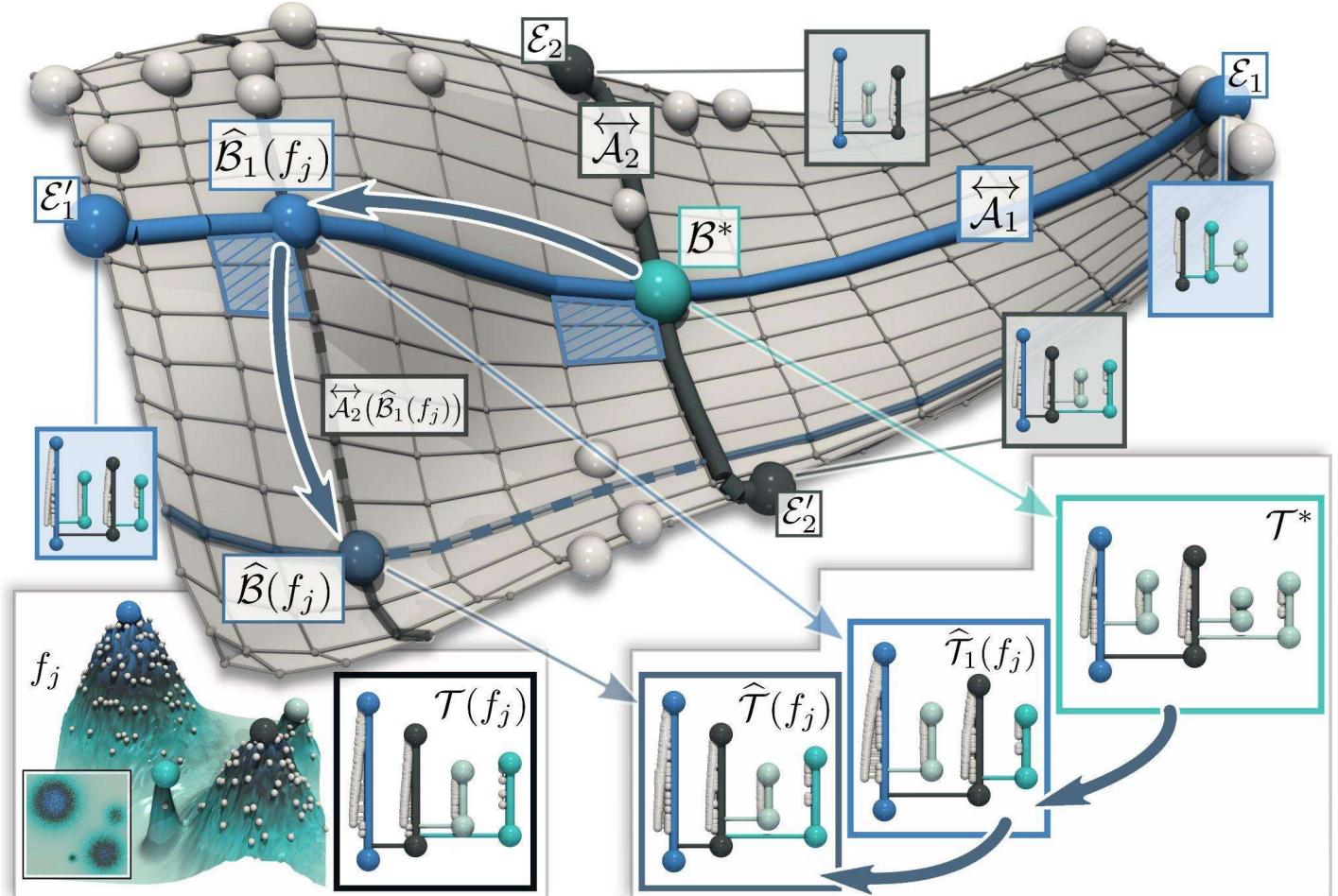
Overview

- **BDT Basis**
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Overview

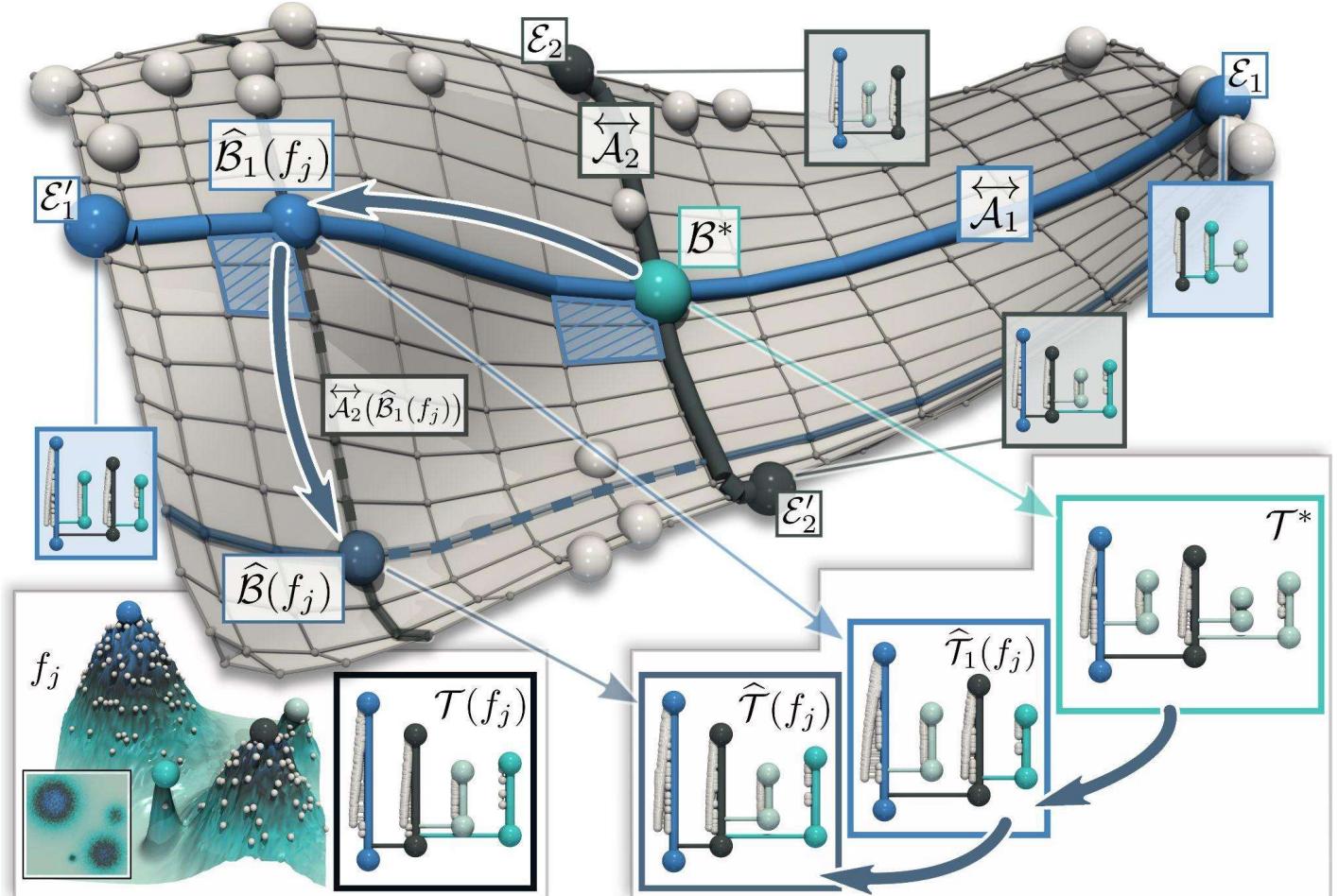
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$$E_{W_2^{\mathcal{T}}}(B_{\mathbb{B}}) = \sum_{j=1}^N W_2^{\mathcal{T}} \left(\mathcal{B}(f_j), \mathcal{B}^* + \sum_{i=1}^{d'} \vec{\mathcal{A}}_i(\widehat{\mathcal{B}}_i(f_j)) \right)^2$$

Overview

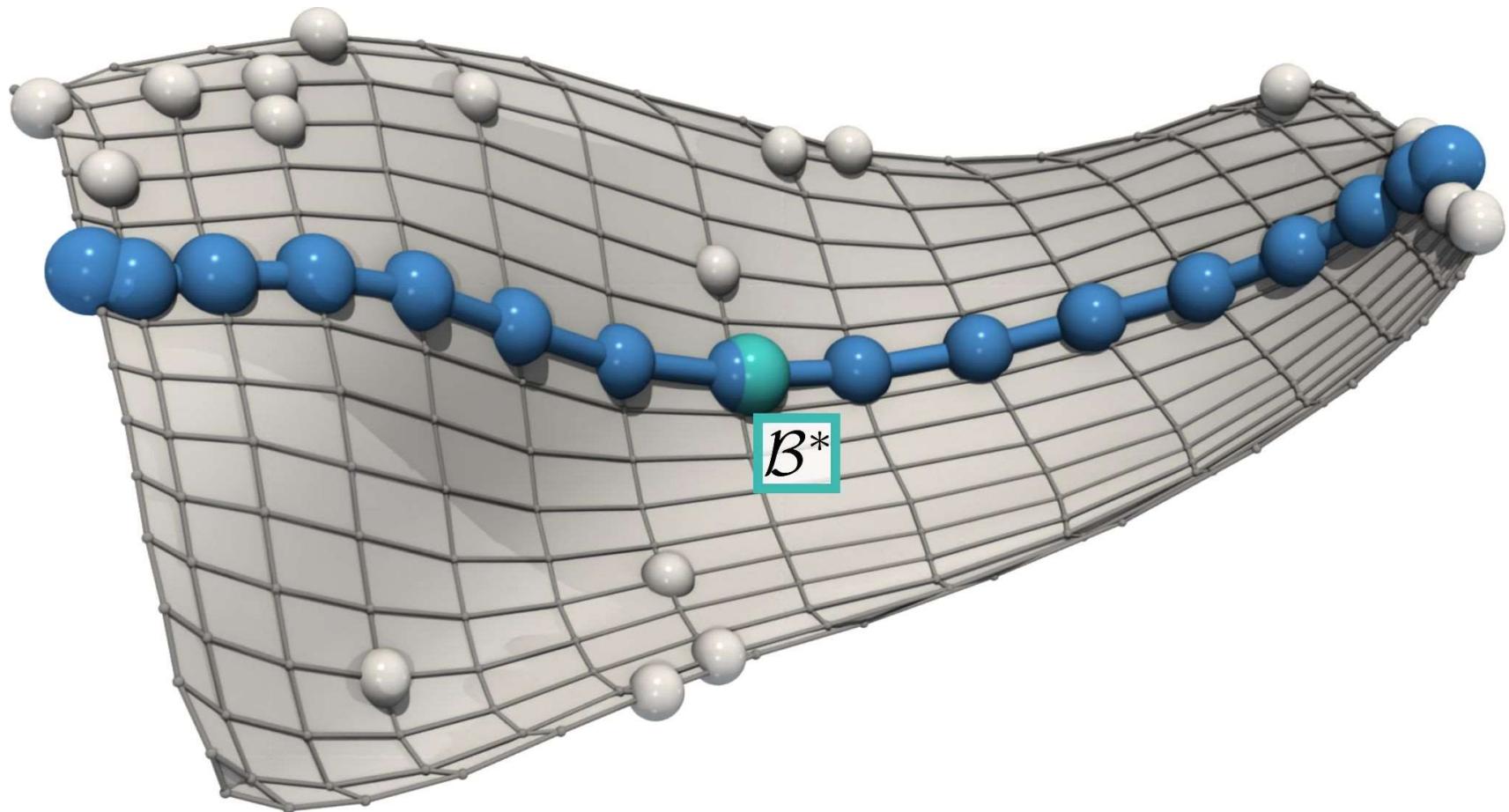
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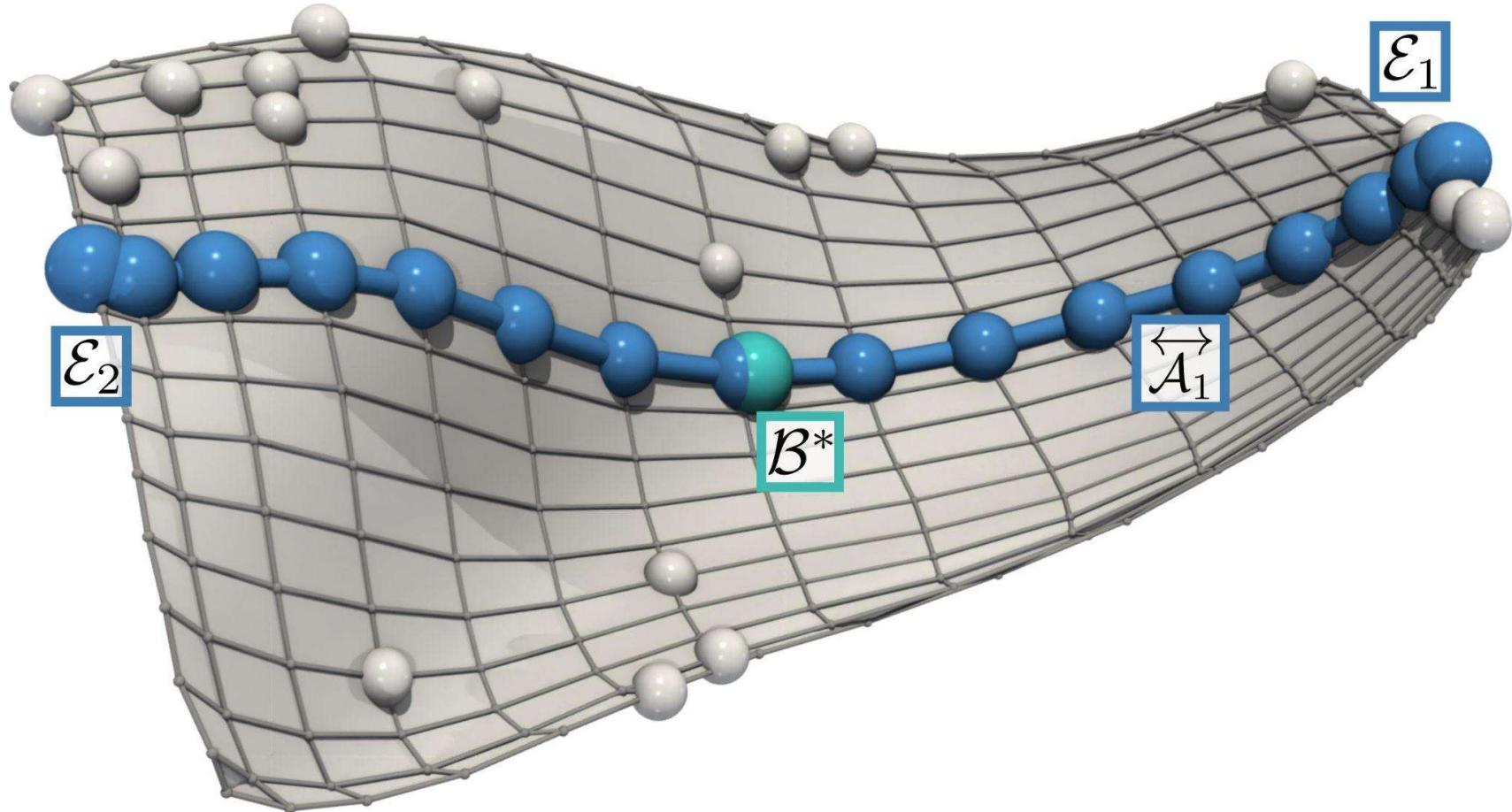
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Algorithm

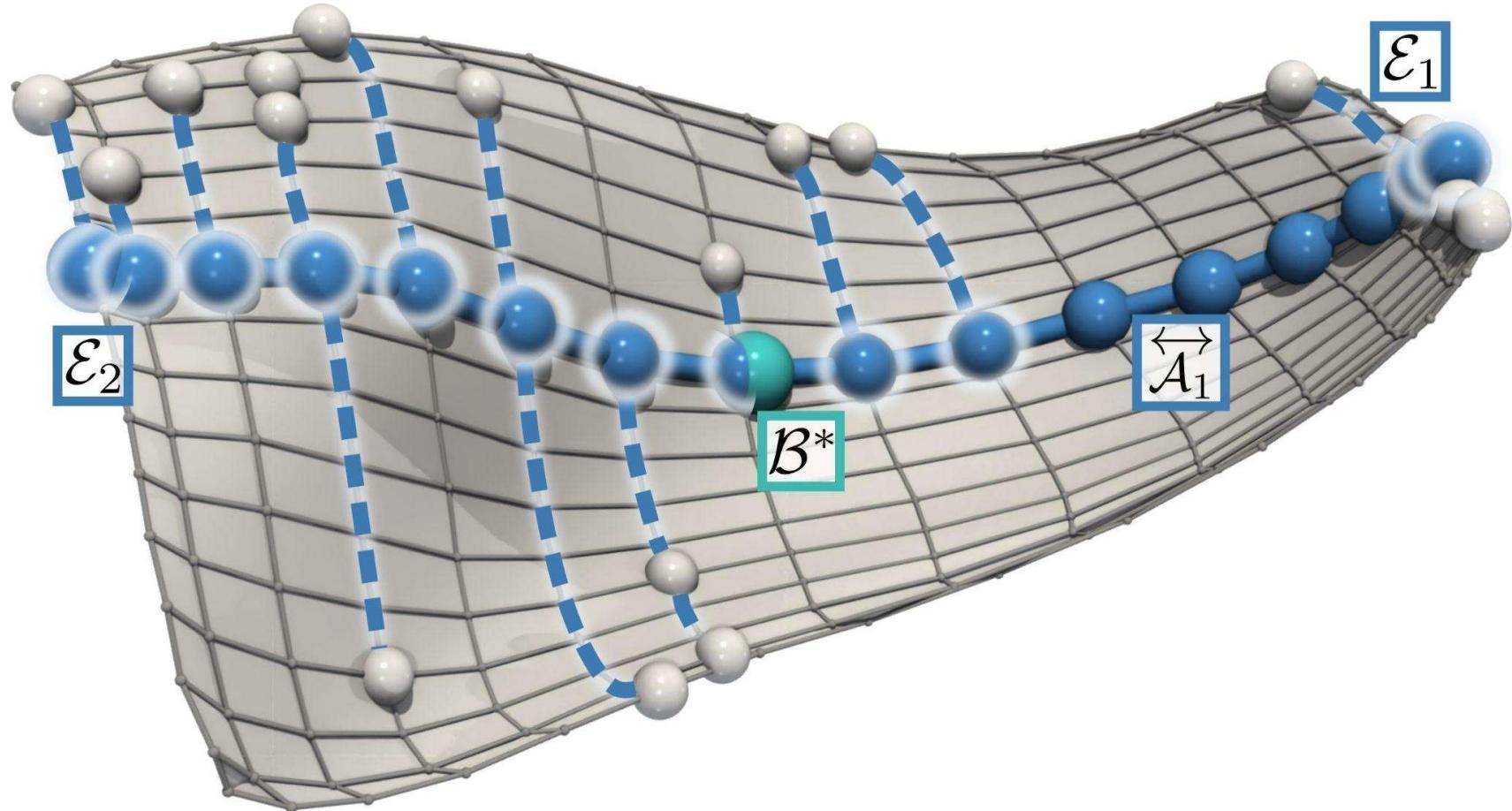
Axis initialization



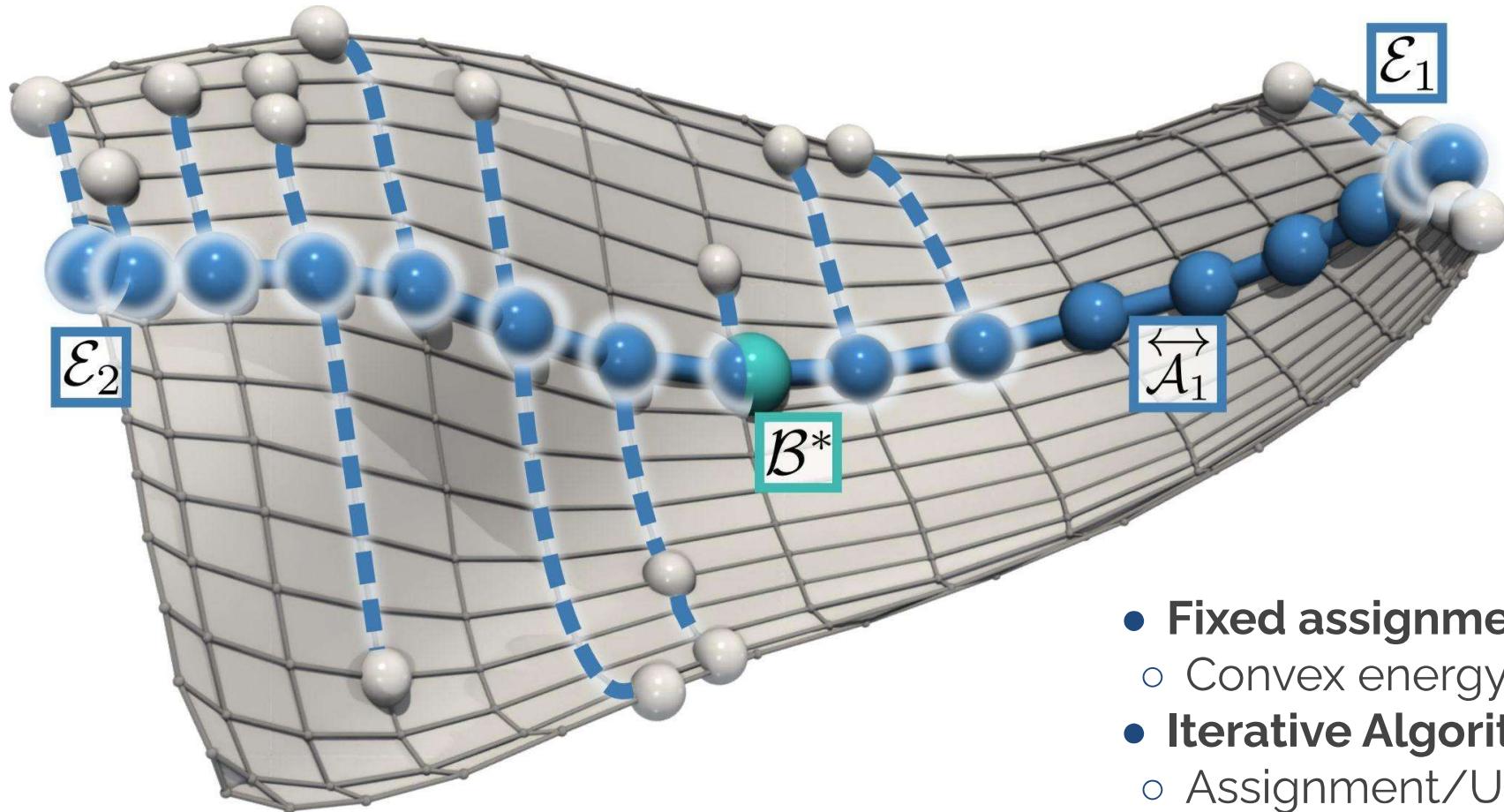
Axis optimization



Axis optimization



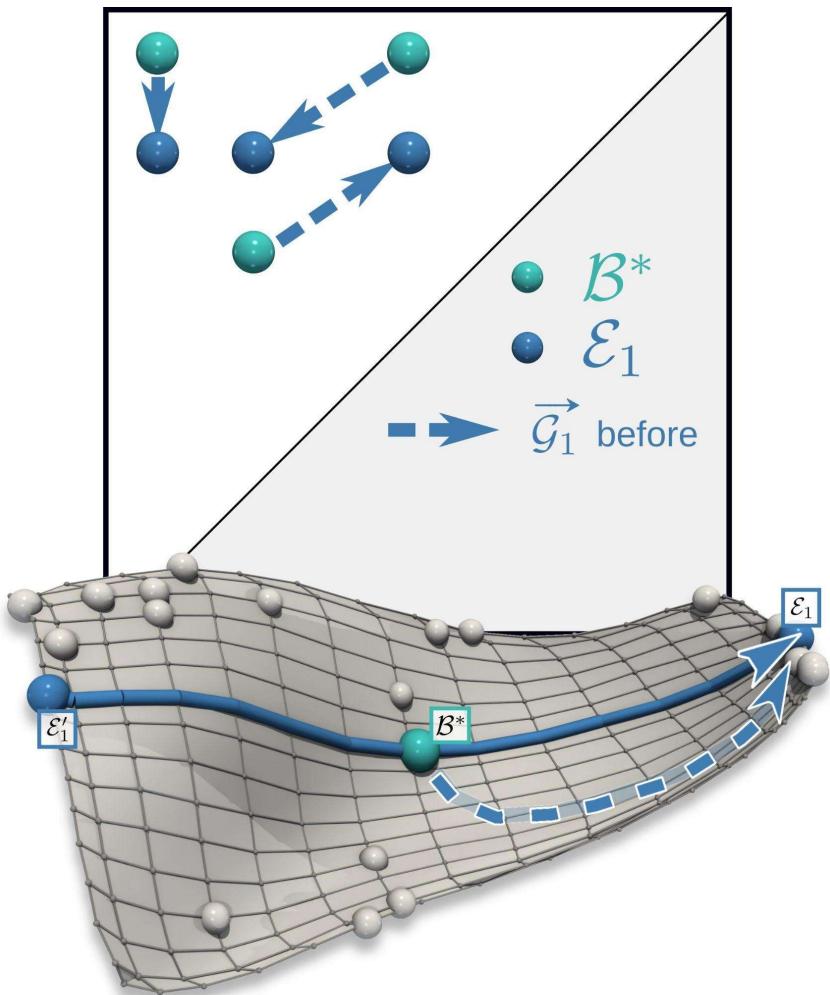
Axis optimization



- Fixed assignments
 - Convex energy
- Iterative Algorithm
 - Assignment/Update

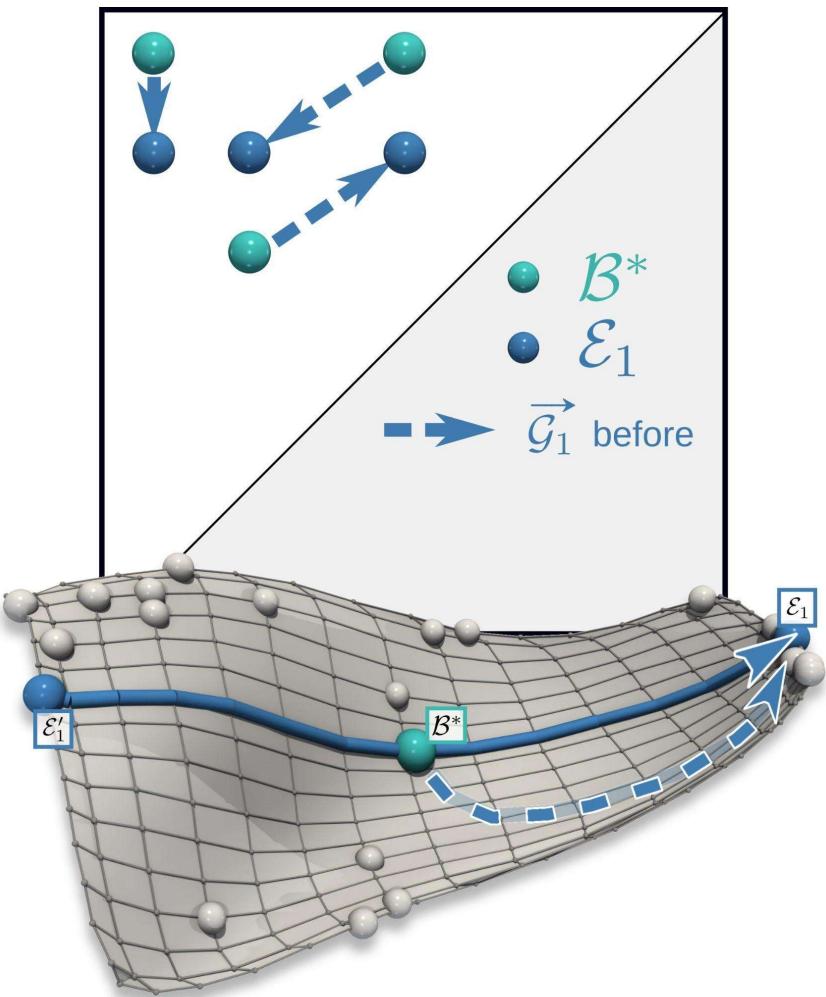
Geodesic enforcement

- Axis optimization
 - Axis vectors
 - Optimized freely



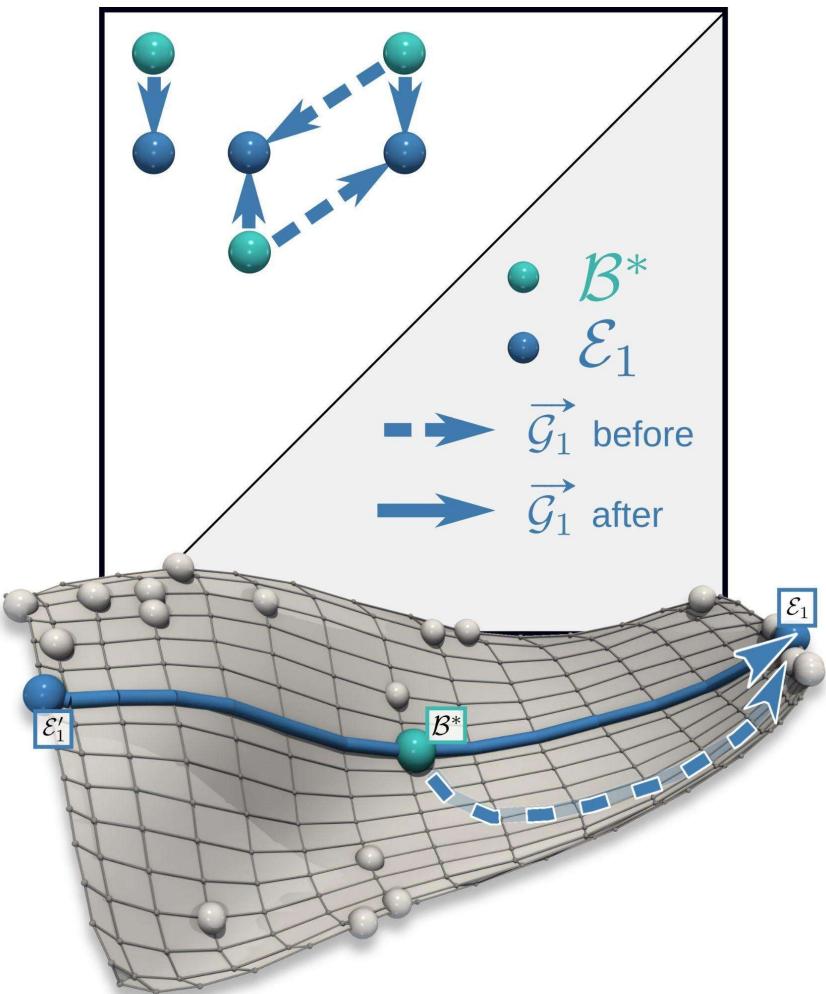
Geodesic enforcement

- Axis optimization
 - Axis vectors
 - Optimized freely
 - May not be geodesic



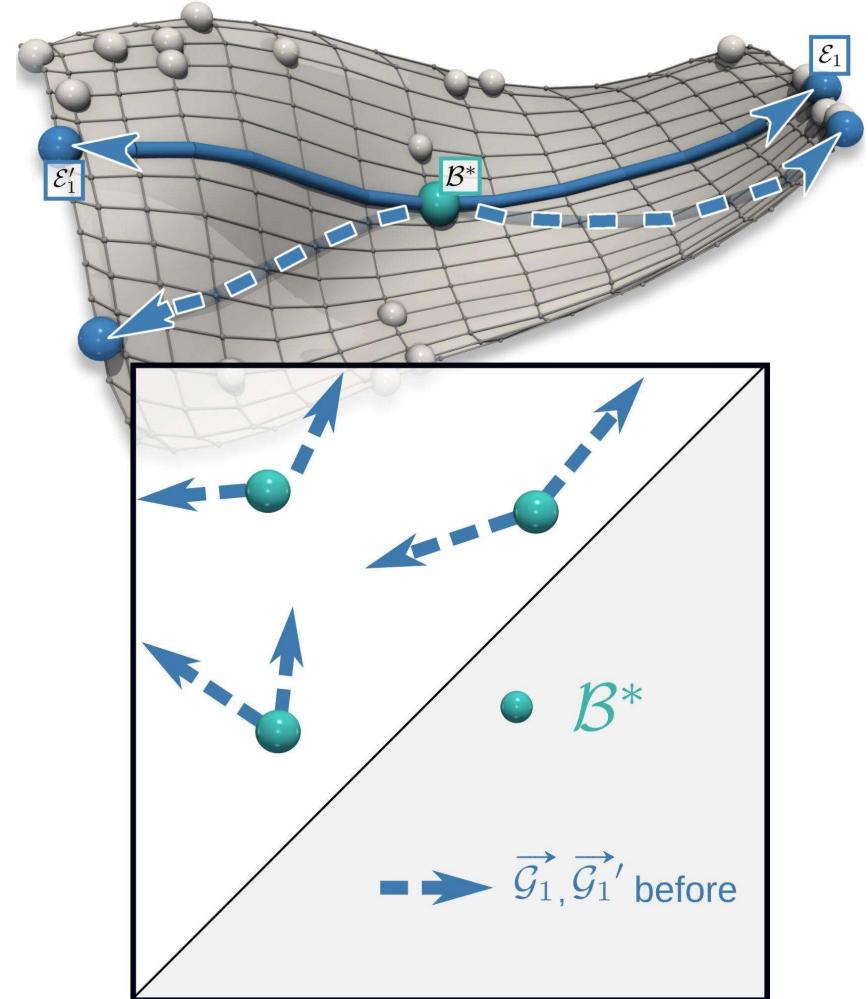
Geodesic enforcement

- Axis optimization
 - Axis vectors
 - Optimized freely
 - May not be geodesic
- Geodesic enforcement
 - Re-compute the assignments



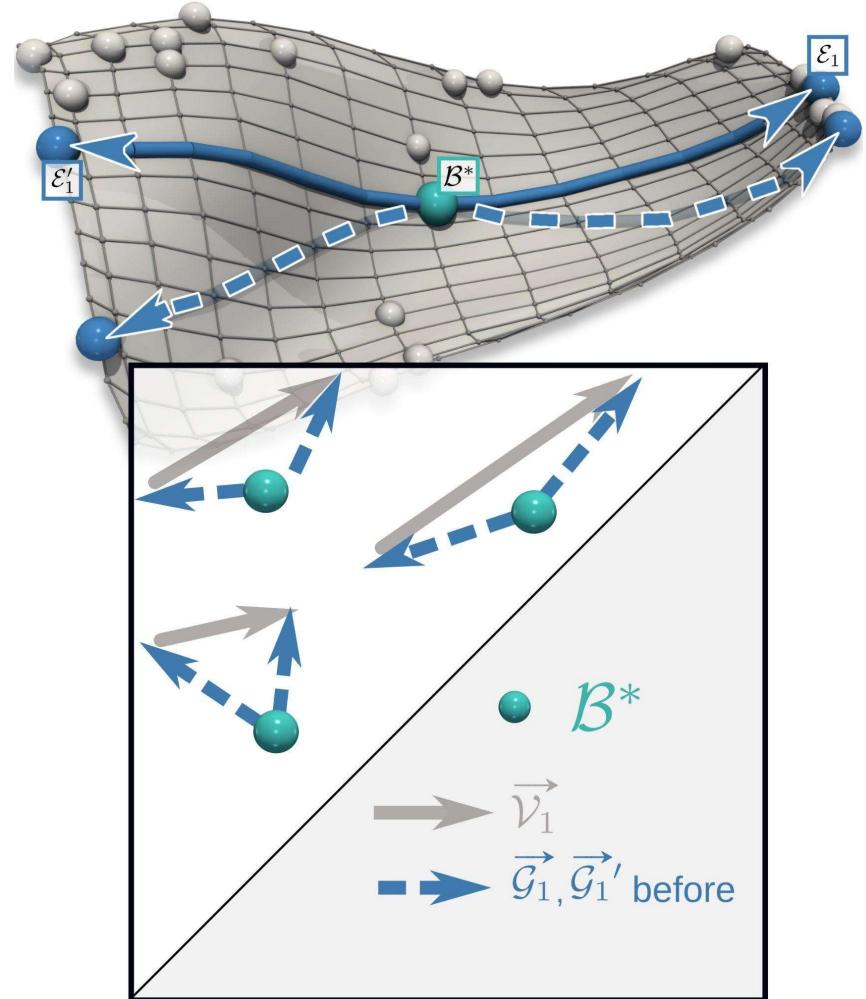
Negative collinearity enforcement

- Axis optimization
 - Axis vectors
 - Optimized independently
 - May not be collinear



Negative collinearity enforcement

- Axis optimization
 - Axis vectors
 - Optimized independently
 - May not be collinear
- Negative collinearity enforcement



Negative collinearity enforcement

- **Axis optimization**

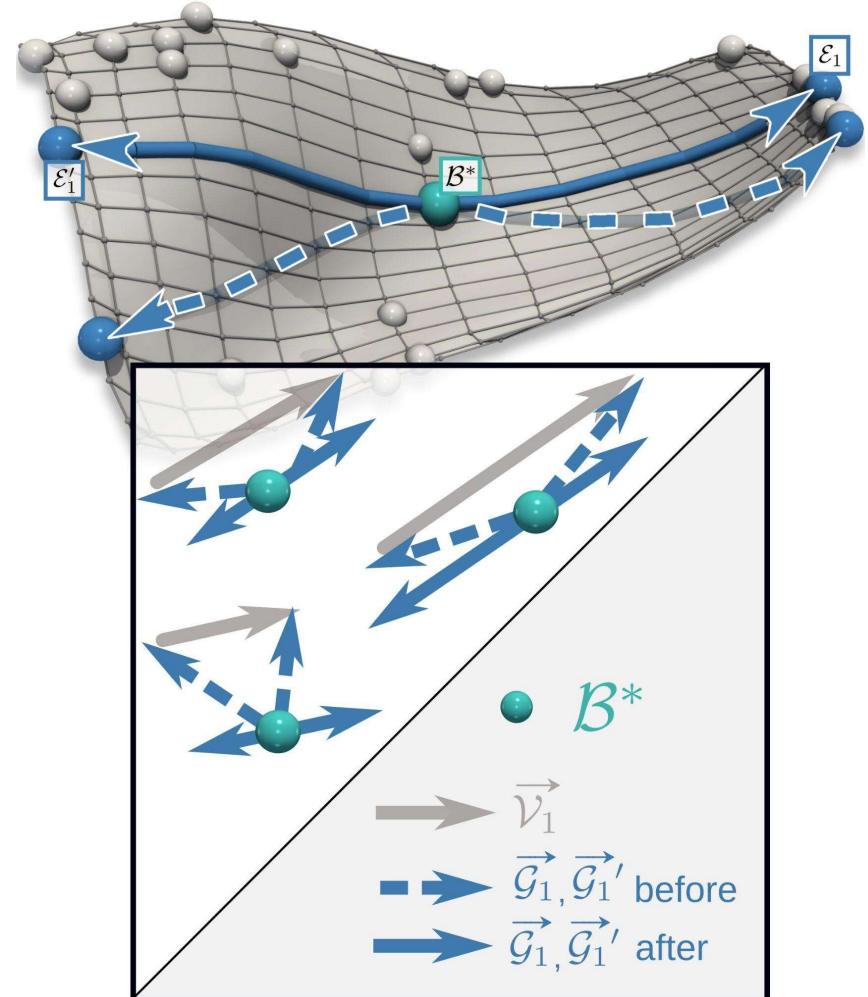
- Axis vectors
- Optimized independently
- May not be collinear

- **Negative collinearity enforcement**

- Updated geodesics

$$\vec{G}_{d'} \leftarrow \beta' \times \vec{V}_{d'}$$

$$\vec{G}'_{d'} \leftarrow -(1 - \beta') \times \vec{V}_{d'}$$



Negative collinearity enforcement

- **Axis optimization**

- Axis vectors
 - Optimized independently
 - May not be collinear

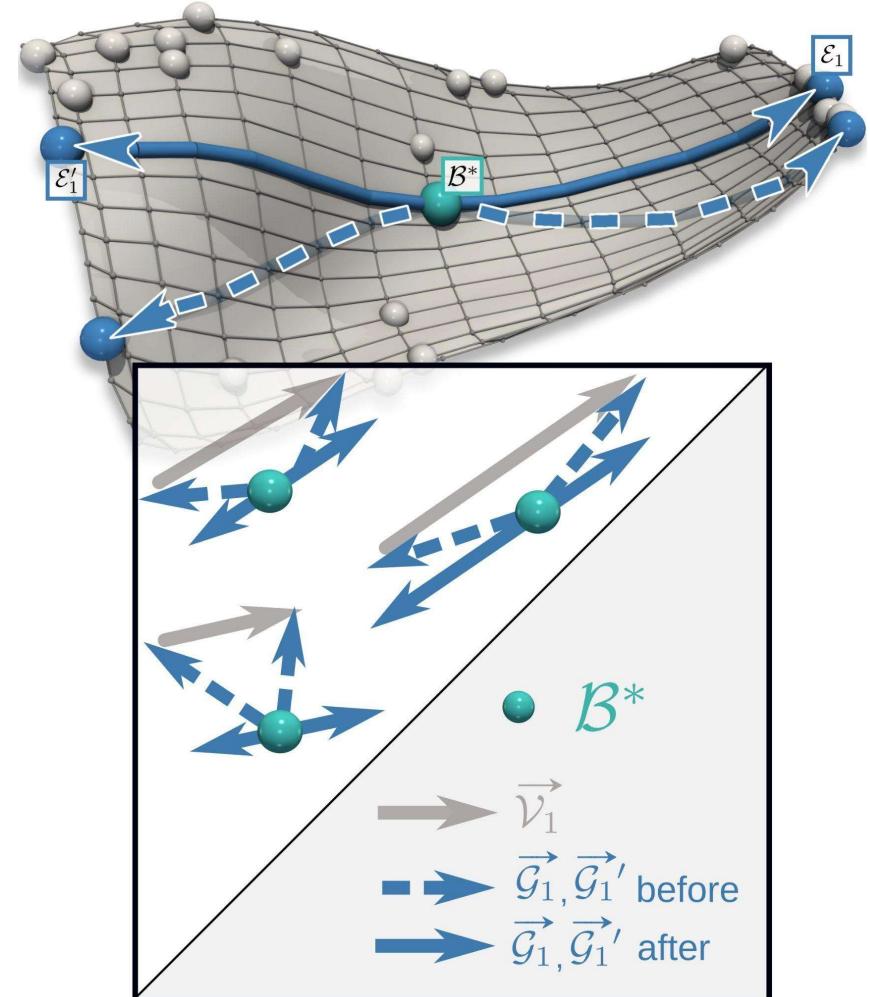
- **Negative collinearity enforcement**

- Updated geodesics

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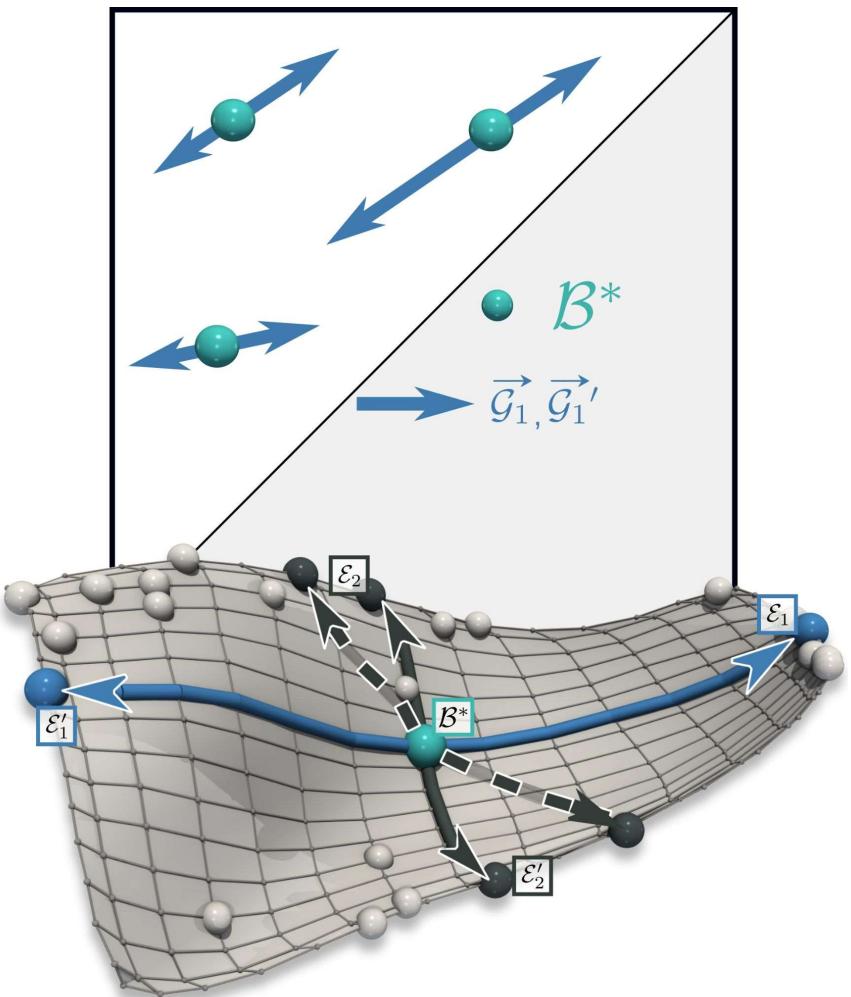
$$\vec{G}'_{d'} \leftarrow -(1 - \beta') \times \vec{V}_{d'}$$

$$\beta' = ||\vec{G}_{d'}|| / (||\vec{G}_{d'}|| + ||\vec{G}'_{d'}||)$$



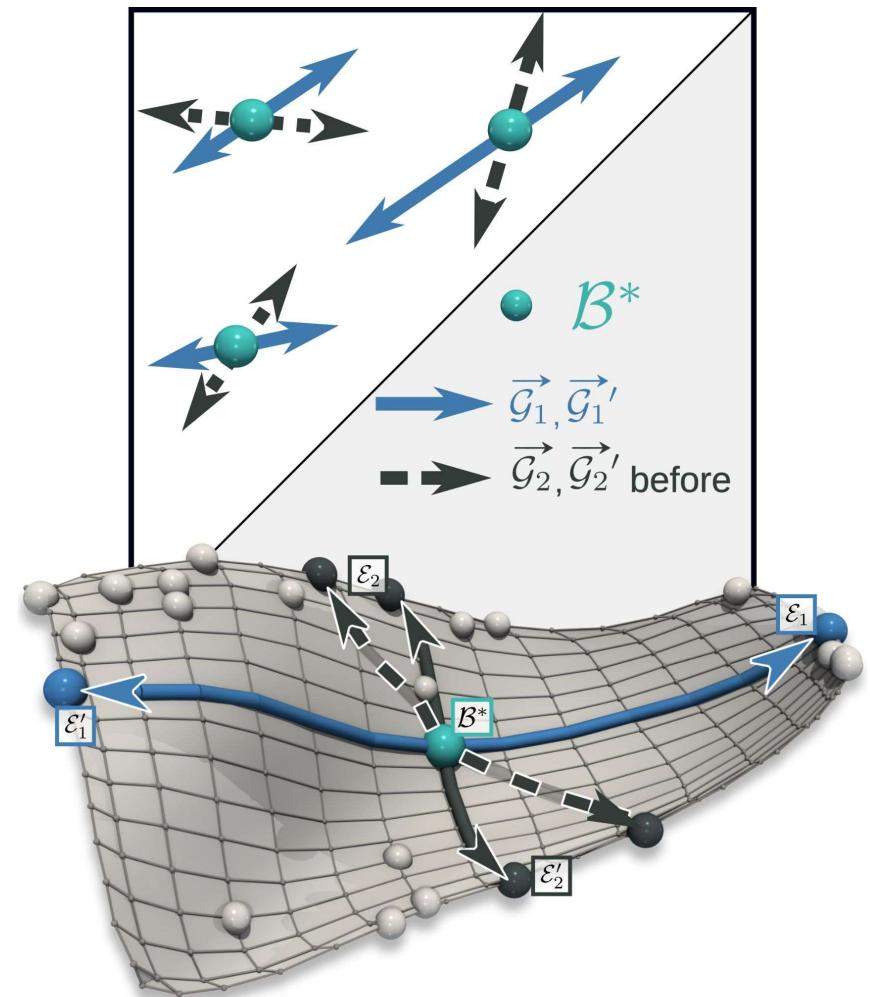
Orthogonality enforcement

- Axis optimization
 - Axis vectors
 - Optimized freely
 - May not be orthogonal



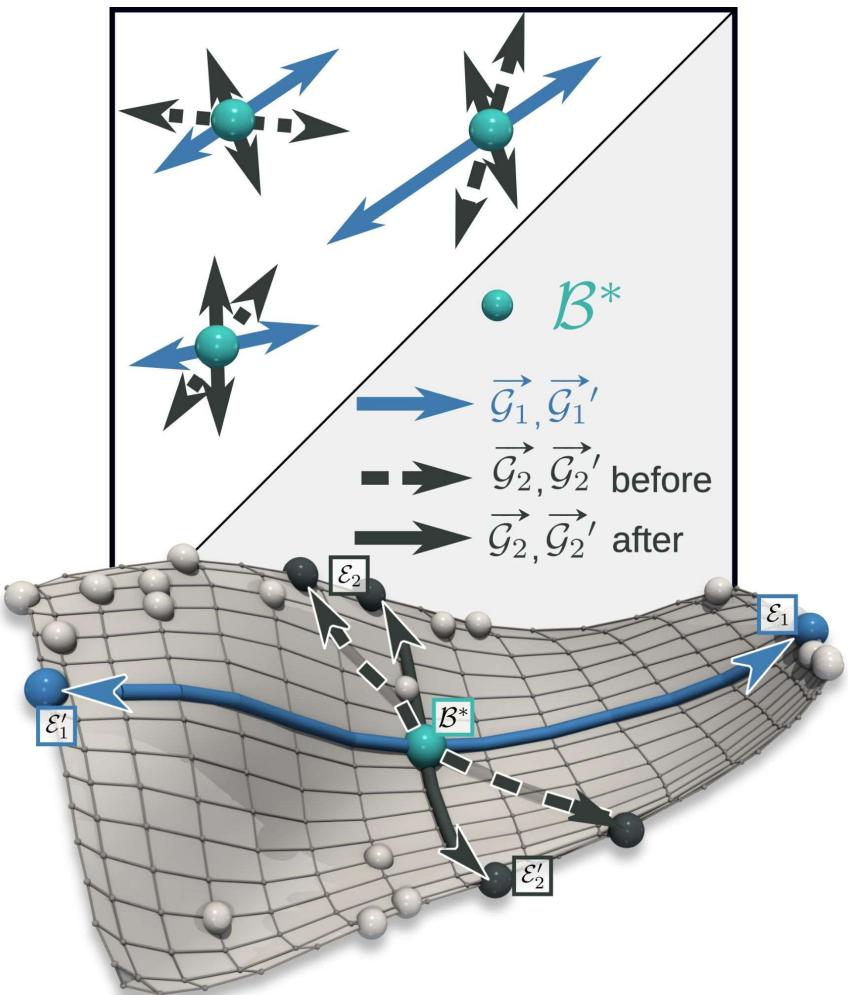
Orthogonality enforcement

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Orthogonality enforcement

- **Axis optimization**
 - Axis vectors
 - Optimized freely
 - May not be orthogonal
- **Orthogonality enforcement**
 - Gram-Schmidt orthogonalization



Experiments

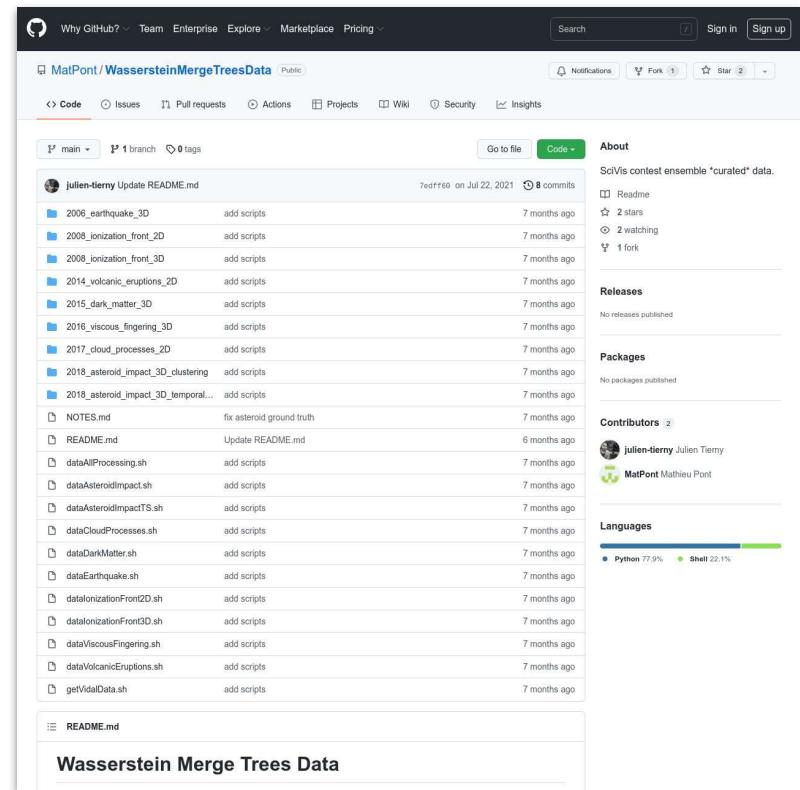
Benchmark data

- <https://github.com/MatPont/WassersteinMergeTreesData>

- Publicly available ensembles
 - <http://sciviscontest.ieeevis.org/>
 - 12 ensembles
 - $7 < N < 48$
 - Branches: Dozens to thousands
- Curation scripts & data & ground-truth

● Application domains

- Astrophysics
- Meteorology
- Material physics
- Volcanic measurements
- Fluid mechanics, etc.



Time performance

Dataset	N	$ \mathcal{B} $	PD-PGA			MT-PGA		
			1 c.	20 c.	Speedup	1 c.	20 c.	Speedup
Asteroid Impact (3D)	7	1,295	1,392.17	147.40	9.44	1,180.72	117.97	10.01
Cloud processes (2D)	12	1,209	817.64	61.88	13.21	517.94	38.49	13.46
Viscous fingering (3D)	15	118	86.69	9.17	9.45	42.89	4.71	9.11
Dark matter (3D)	40	2,592	18,388.86	1,366.45	13.46	24,480.42	1,758.04	13.92
Volcanic eruptions (2D)	12	811	460.17	37.99	12.11	1,004.37	81.75	12.29
Ionization front (2D)	16	135	104.74	12.00	8.73	55.73	6.26	8.90
Ionization front (3D)	16	763	3,750.00	300.96	12.46	4,029.71	294.29	13.69
Earthquake (3D)	12	1,203	3,896.52	338.64	11.51	1,973.49	158.12	12.48
Isabel (3D)	12	1,338	1,969.79	164.49	11.98	1,472.54	115.66	12.73
Starting Vortex (2D)	12	124	17.71	2.72	6.51	11.51	1.65	6.98
Sea Surface Height (2D)	48	1,787	12,420.98	670.00	18.54	27,791.00	1,669.52	16.65
Vortex Street (2D)	45	23	18.75	2.69	6.97	35.79	3.93	9.11

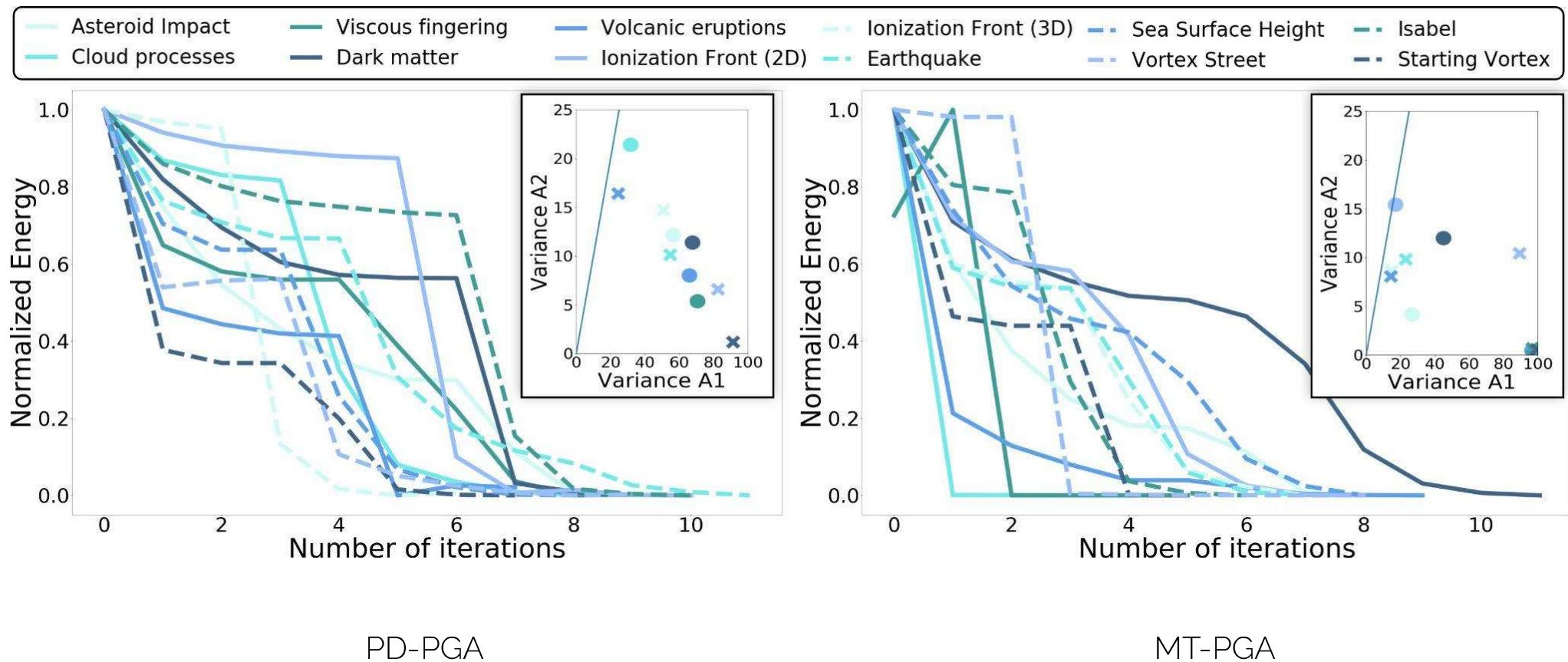
Computation time (s.)

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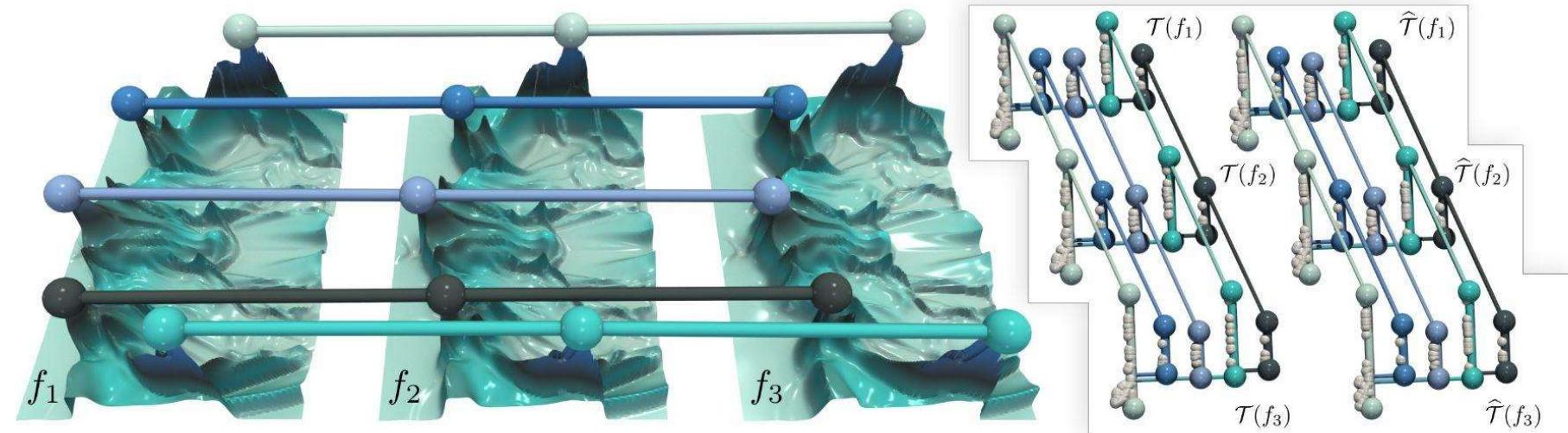
Energy evolution



Applications

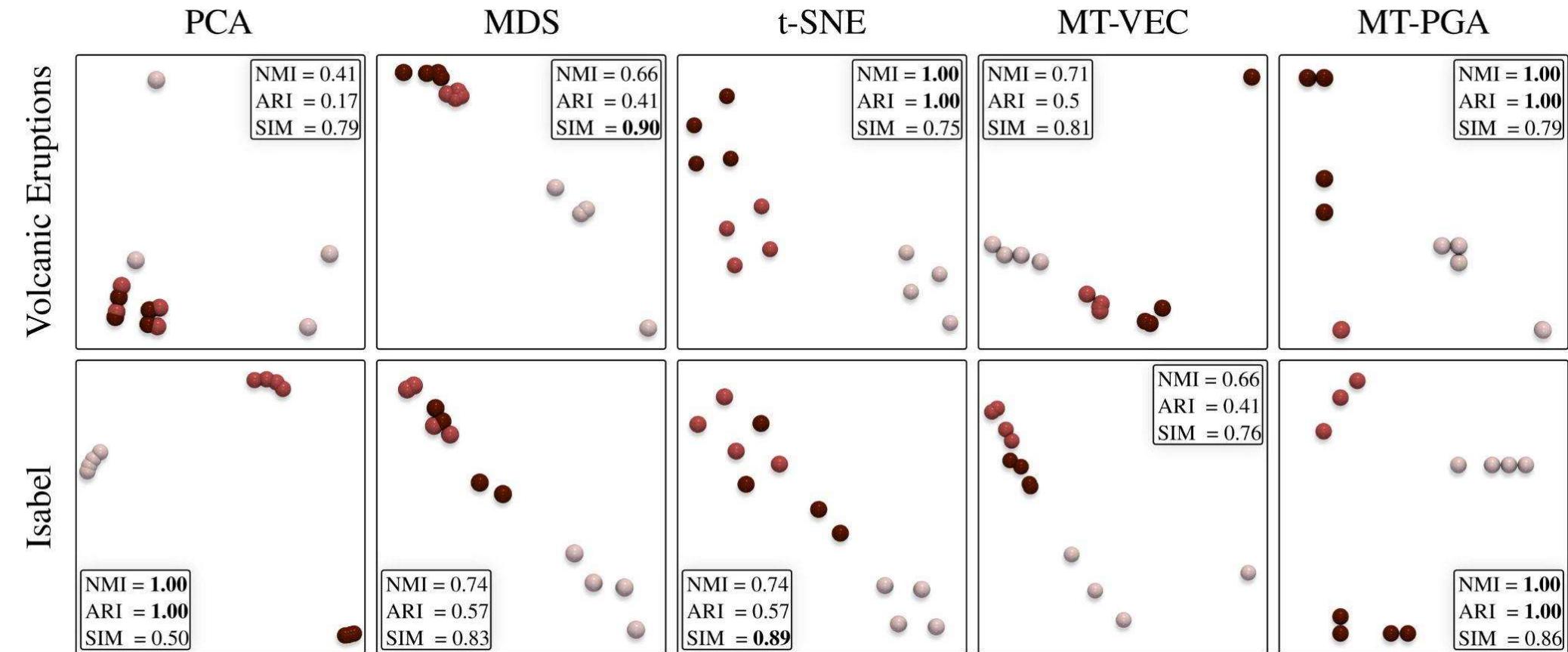
Data reduction

- Only store
 - The basis
 - The coordinates

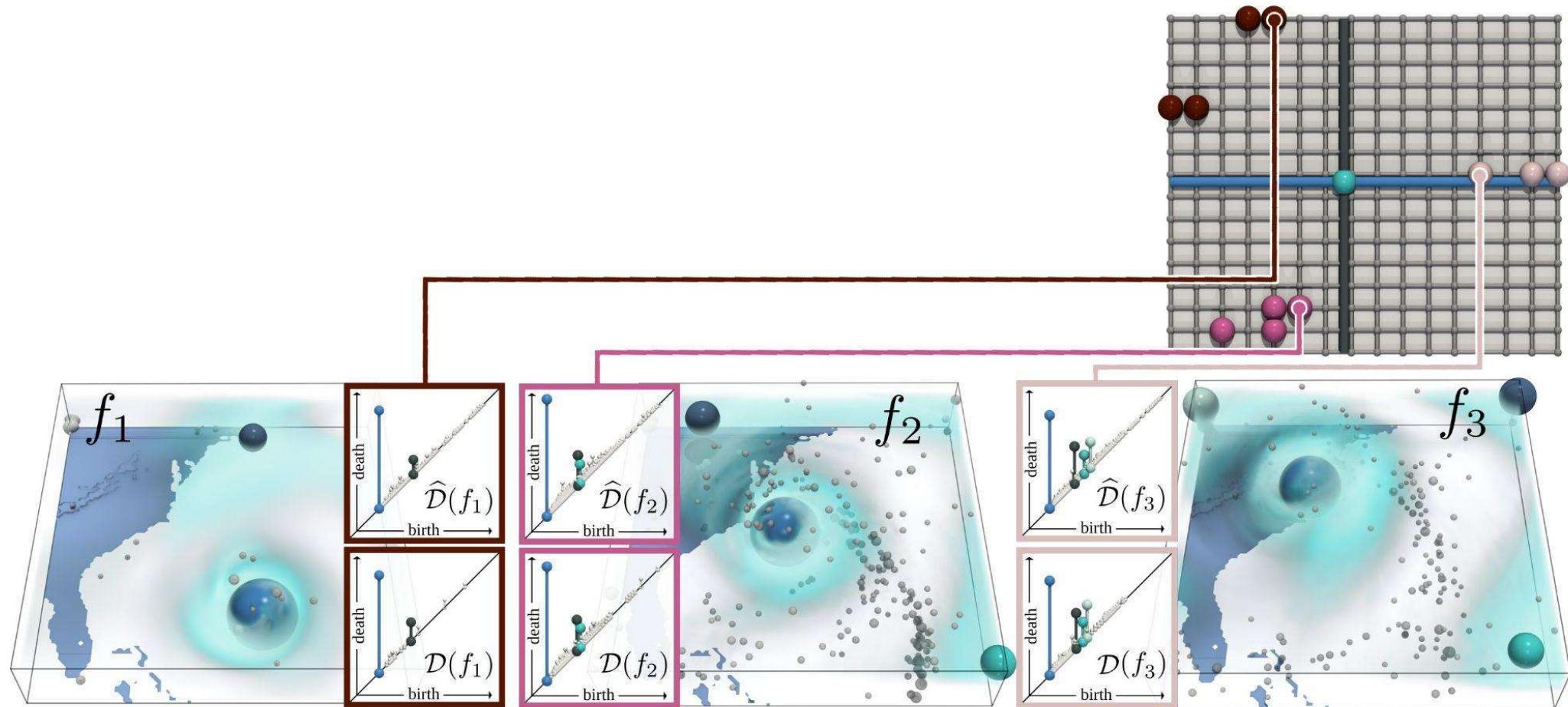


Compression factor: 5.12

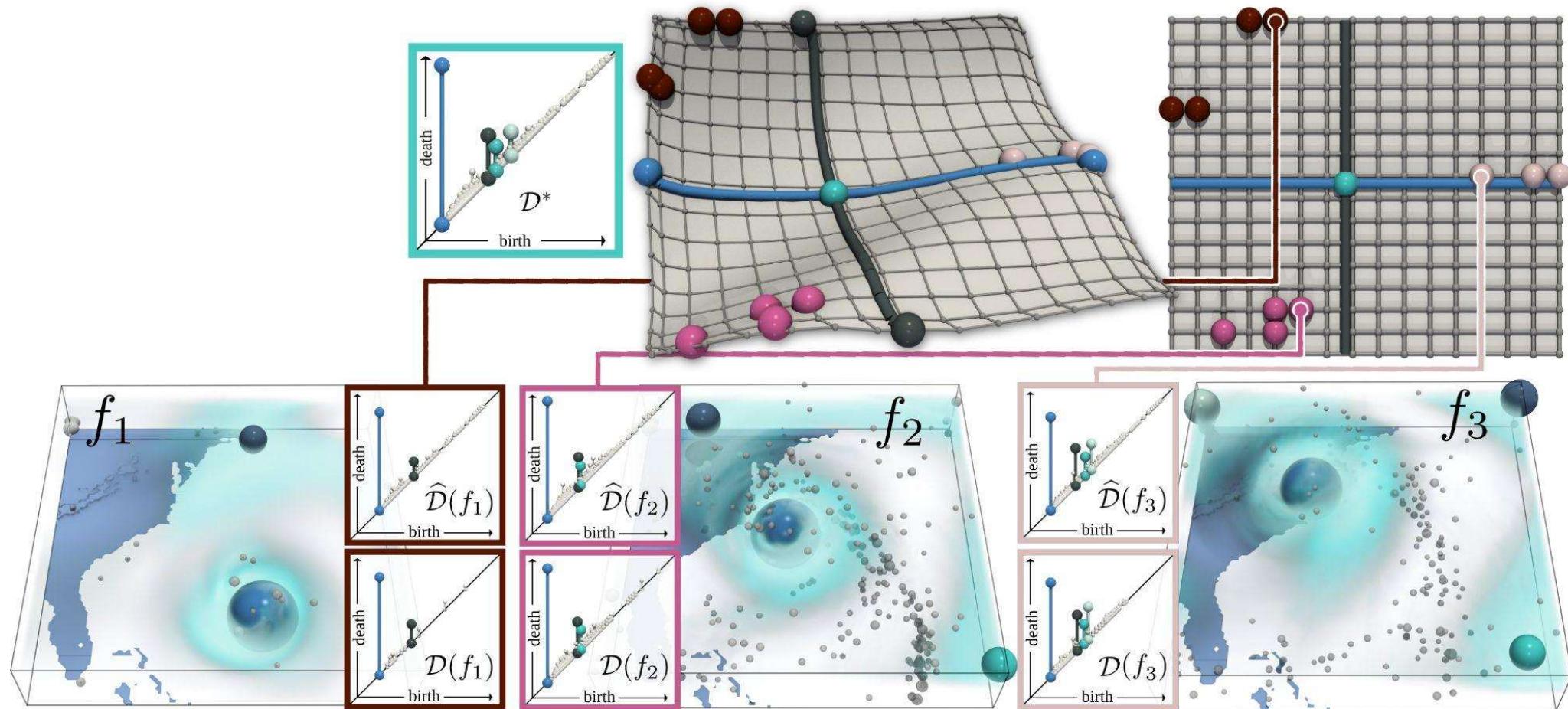
Dimensionality reduction



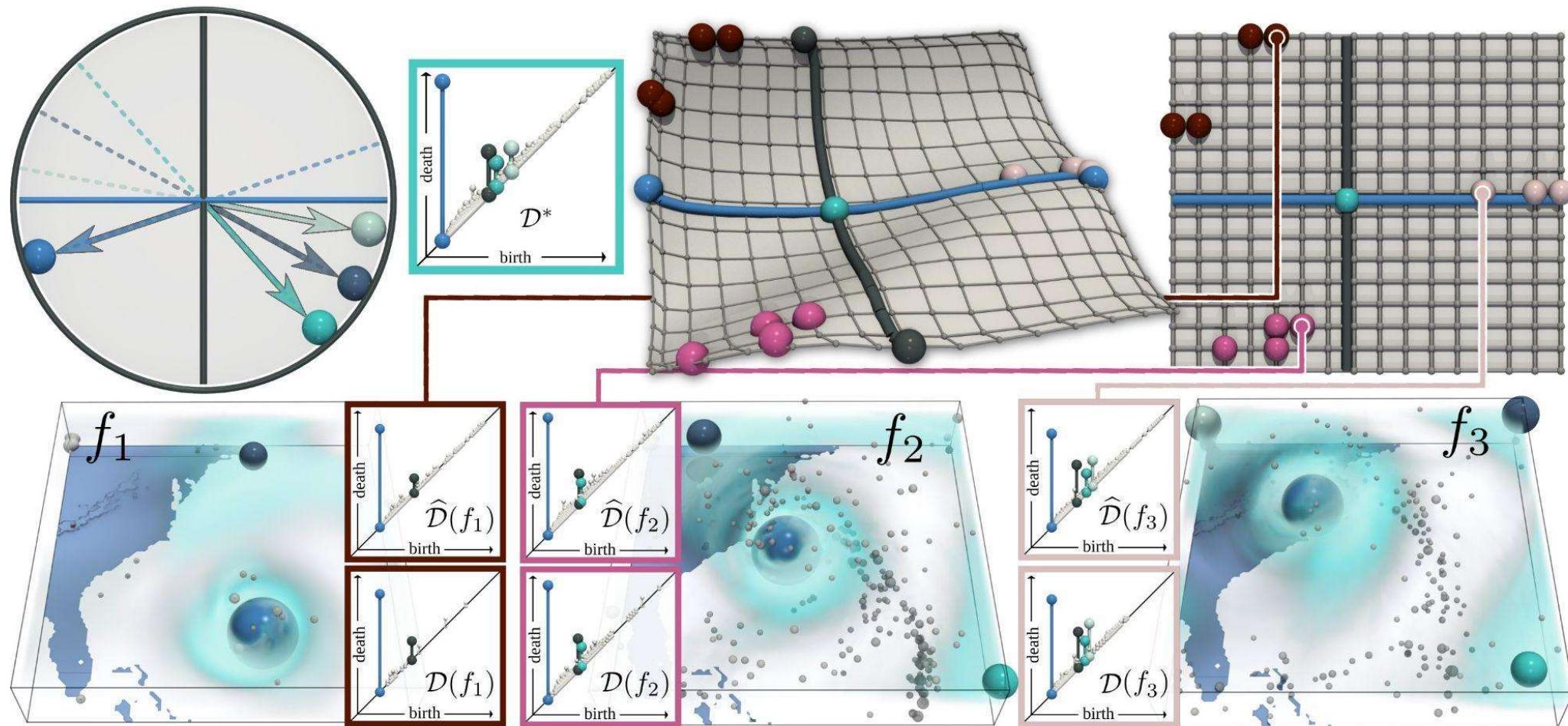
PD-PGA



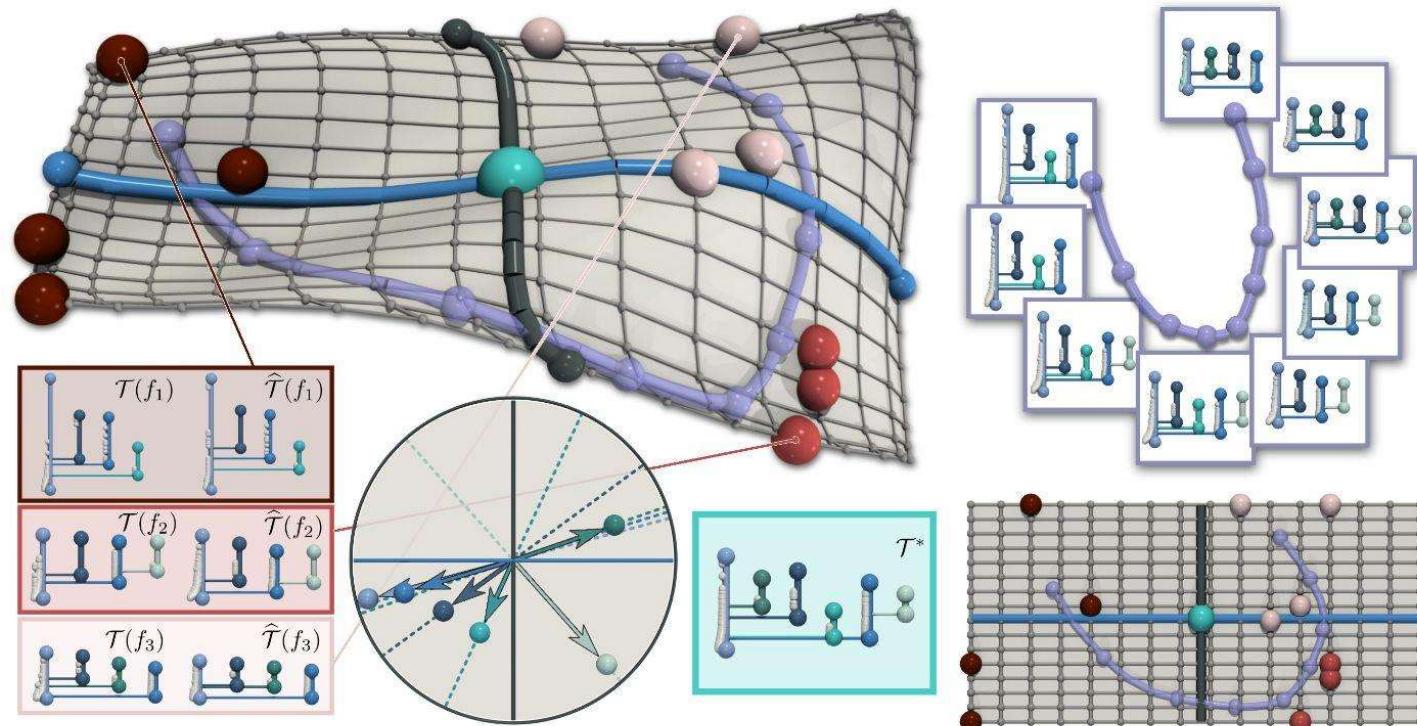
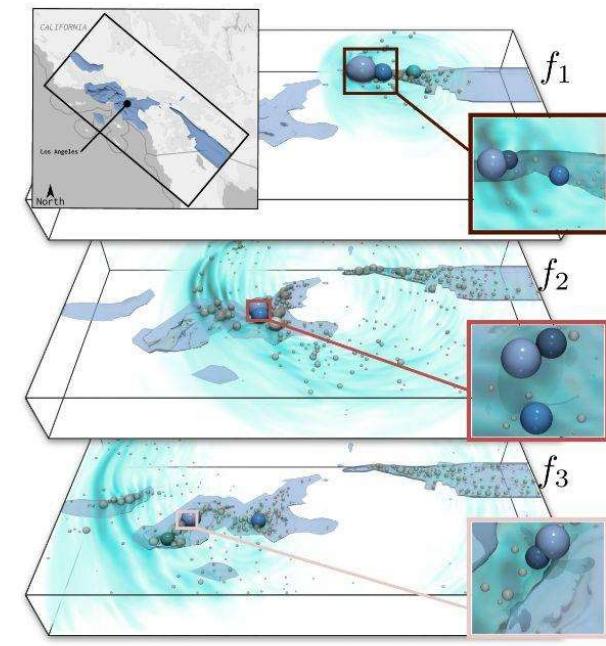
PD-PGA



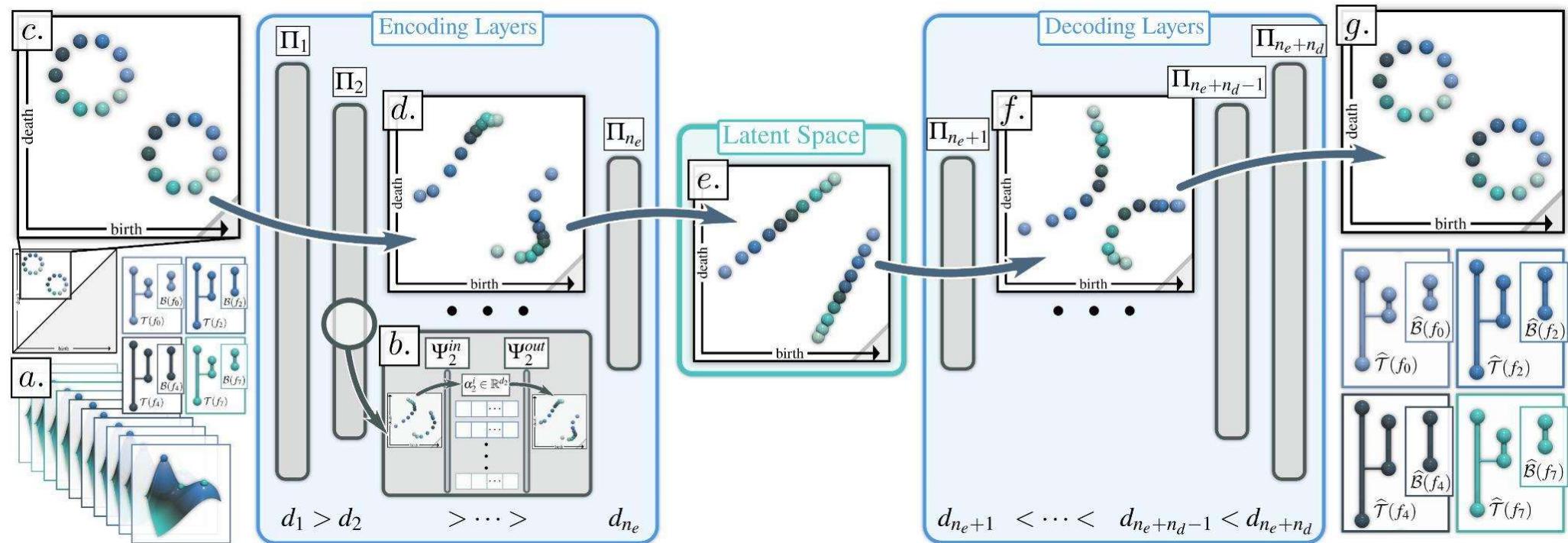
PD-PGA



MT-PGA



Beyond linear combinations

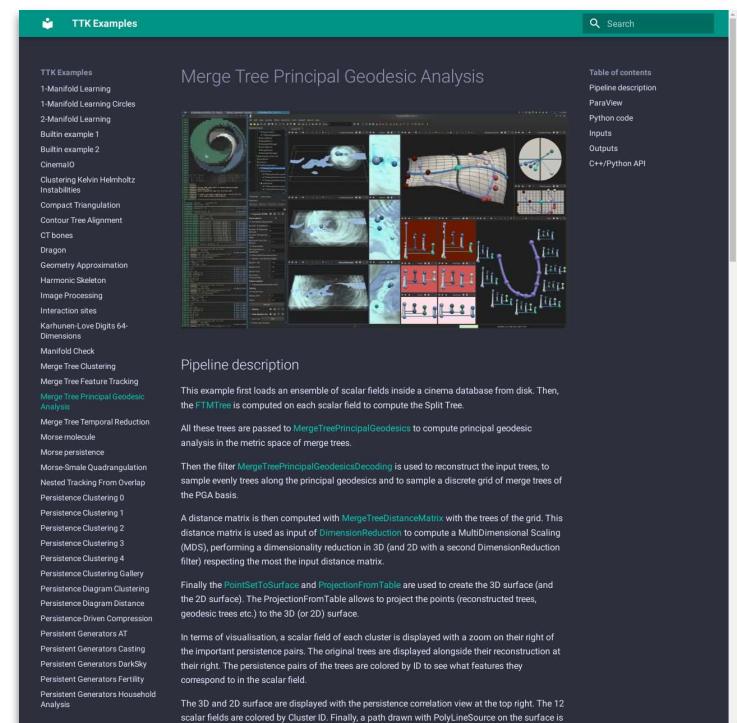


- **Wasserstein Auto-Encoders of Merge-Trees (and Persistence Diagrams)**
 - IEEE TVCG 2024 (presented at IEEE VIS 2024)

Try it with TTK!

- <https://topology-tool-kit.github.io/installation.html>
 - ParaView >= 5.10, Ubuntu, Anaconda, others

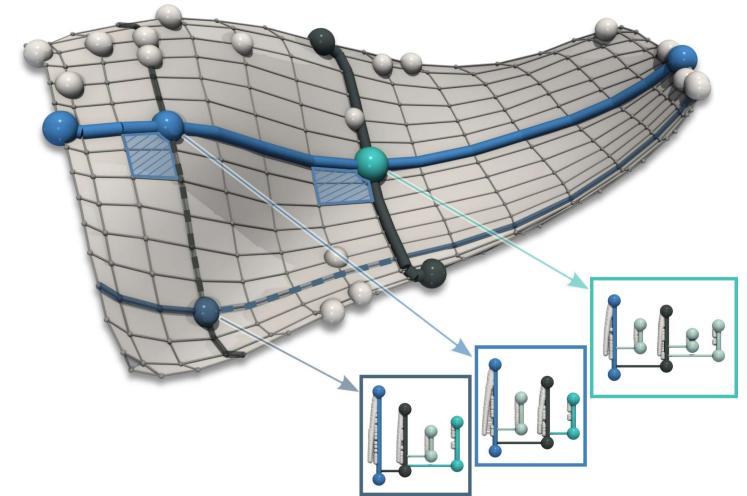
- <https://topology-tool-kit.github.io/examples/>
 - Screenshots
 - Pipeline description
 - ParaView statefile
 - Python script
 - C++/Python API pointers



The screenshot shows a web-based interface for the TTK Examples. At the top, there's a navigation bar with a logo, a search bar, and a "Table of contents" link. The main content area has a title "Merge Tree Principal Geodesic Analysis". To the left is a sidebar with a tree view of examples, including "Merge Tree Principal Geodesic Analysis" which is highlighted in blue. The main pane displays a complex visualization of a 3D surface with various colored regions and a path drawn on it. Below the visualization, there's a "Pipeline description" section with detailed text explaining the process from loading scalar fields to computing principal geodesics. On the right side, there's a vertical sidebar with links to "Table of contents", "Pipeline description", "ParaView", "Python code", "Inputs", "Outputs", and "C++/Python API".

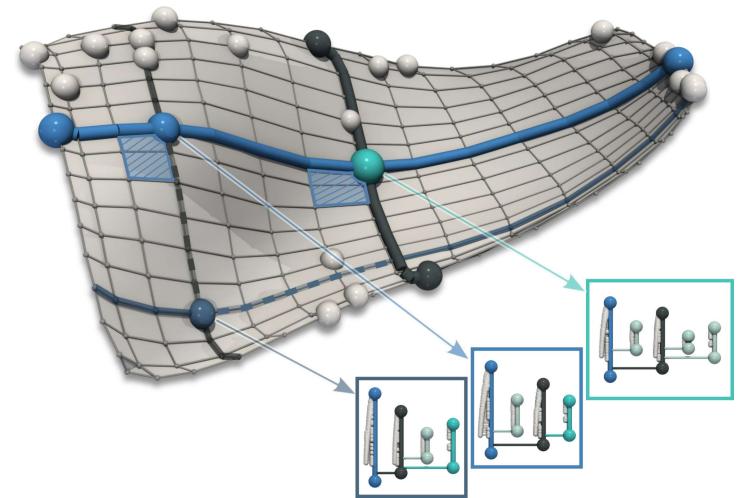
Conclusion

- Computational framework for Principal Geodesic Analysis
 - Merge trees
 - Persistence diagrams



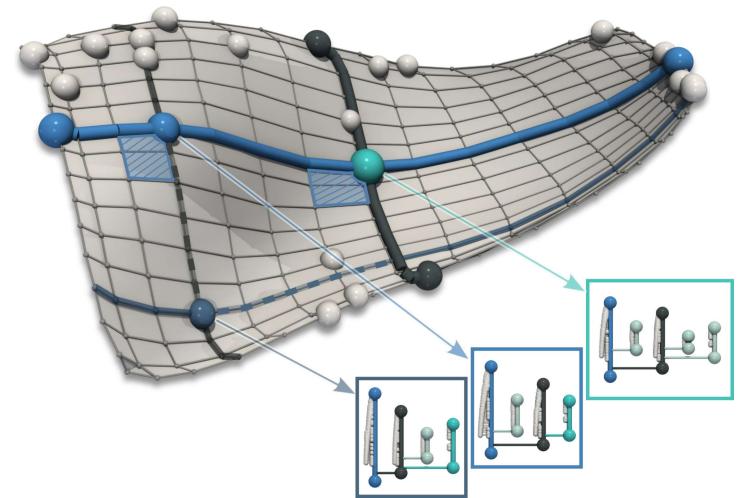
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- Applications to ensemble analysis



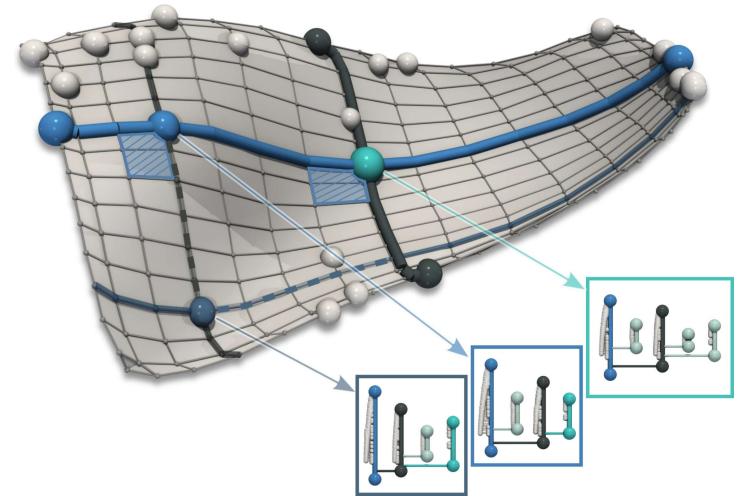
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 - Merge trees
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- Replicable paper
 - <http://www.replicabilitystamp.org/>
 - Exact code & data



Conclusion

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- Replicable paper
 - <http://www.replicabilitystamp.org/>
 - Exact code & data
- Perspectives
 - Other topological descriptors
 - Towards more advanced ensemble analysis



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2020 - 2023 Thèse au laboratoire XLIM à Poitiers, équipe Informatique Graphique

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Coordonnées

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Thématiques de recherche

Topologie – Modélisation volumique –
HPC – Imagerie Médicale

Thanks!

- Curated data
 - <https://github.com/MatPont/WassersteinMergeTreesData>
- Paper implementation
 - <https://github.com/MatPont/MT-PGA>
- TTK
 - <https://topology-tool-kit.github.io/>
 - <https://topology-tool-kit.github.io/examples/>
 - <https://github.com/topology-tool-kit/ttk/>
- ERC Project TORI
 - <https://erc-tori.github.io/>
 - We're hiring!!!



Metric spaces for Persistence diagrams

- Vast literature!

arXiv:1606.03327v1 [cs.CG] 10 Jun 2016

Discern Congr Geom (2014) 52–60
DOI 10.1007/s00414-014-9467-1

arXiv:1805.08331v2 [stat.ML] 13 Nov 2018

Large Scale computation of Means and Clusters for Persistence Diagrams using Optimal Transport

This License	Marco Cuturi	Steve Oudot
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Abstract

Persistence diagrams (PDs) are now routinely used to summarize the underlying topology of a dataset. Computing means and clusters of PDs is a key task in this field. In this paper, we propose a new method to compute means and clusters of PDs by learning optimal transport plans. The main idea is that the sample size of averaging a few PDs can be computationally prohibitive, while the cost of learning a mean or a cluster of PDs is linear in the number of PDs while avoiding distances, estimating barycenters and performing iterative optimization steps. Doing so, we can expect computational advances in the computation of means and clusters of PDs. We illustrate our approach in the setting of persistence barcodes, and show that it can be solved in linear time using the Sinkhorn algorithm and conditions. This results in a significant speedup compared to state-of-the-art methods. We also validate our approach by correctly clustering with a diagram metric on several thousands of persistence barcodes.

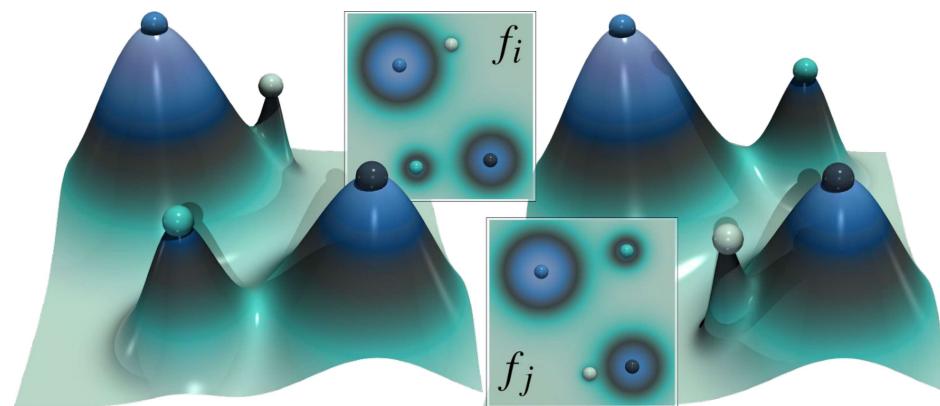
1 Introduction

Topological data analysis (TDA) has been successfully in a wide array of applications, for instance in medical (Novak et al., 2011) or material (Hiraishi et al., 2013) sciences, computer vision (Kwitt et al., 2012), and machine learning (Kwitt et al., 2015). TDA is based on the explicit and accurate the complex topology (connectivity, holes, etc.) of a dataset X . This is done by computing persistence barcodes (Edelsbrunner et al., 2008; Zomorodian & Carlsson, 2005). Edelsbrunner et al. (2008) who were quite major a discovery in the field, introduced the notion of persistence diagram (PD) as a discrete representation of the upper-triangular part of the barcode (the “stacking of a given space or subset of its subsets”).

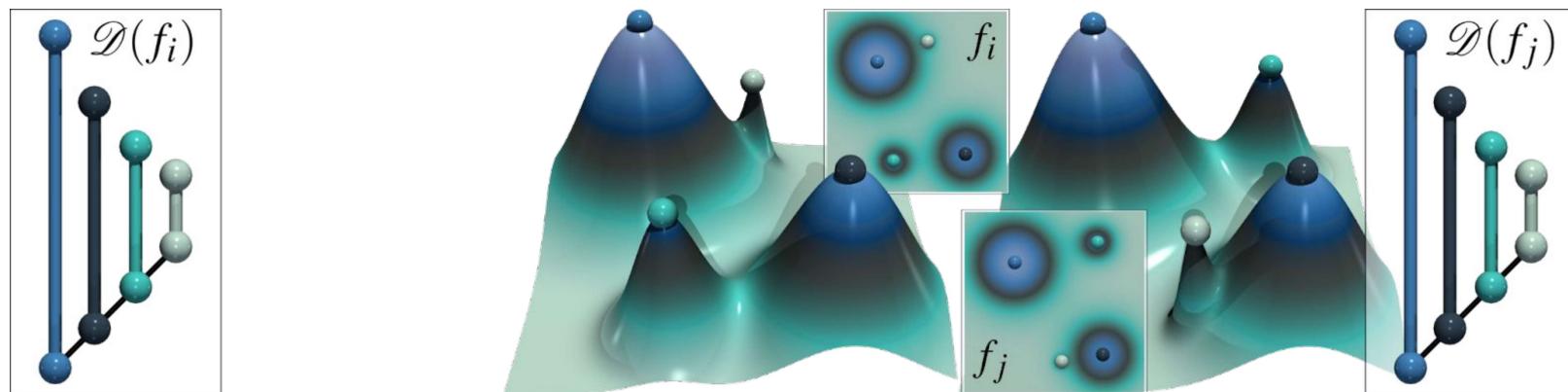
The computation of the mean of PDs has been considered as a key step of applications, for instance in medical (Novak et al., 2011) or material (Hiraishi et al., 2013) sciences, computer vision (Kwitt et al., 2012), and machine learning (Kwitt et al., 2015). The first work on the computation of the mean of PDs was done by Chazal et al. (2009) who proposed a mean with respect to an empirical metric (Chazal et al., 2007). Chazal et al. (2009) also proposed a mean with respect to the Wasserstein metric (Villani, 2008) which is the ℓ_2 distance between two persistence diagrams. Furthermore, these metrics are in Hirschberg, presenting a full application of a large class of methods to the computation of the mean of PDs.

Related work. To compute the one-class histogram of the space of PDs, i.e. one of course map (distance function) from the space of PDs to the real line, one can use the Persistence landscape (Bauer et al., 2015; Amenta et al., 2015) or straight kernel functions (Kerber et al., 2013; Bobrowski et al., 2015; Mileyko et al., 2014). Persistence landscapes are a generalization of persistence barcodes so that kernels for PDs in the one-class PDs are called feature vectors, thus averaging many results in the theory of persistence barcodes can be extended to persistence landscapes. The bootstrap

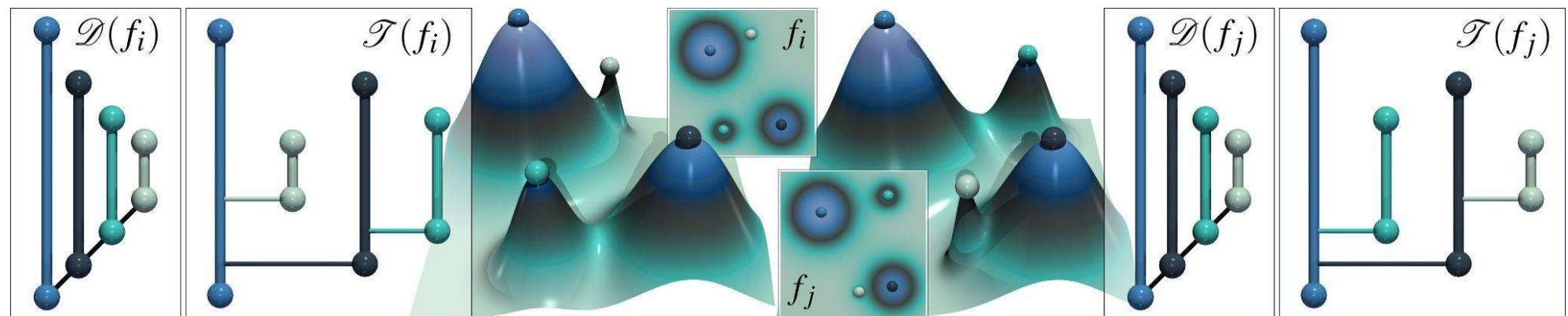
Limitations of Persistence diagrams



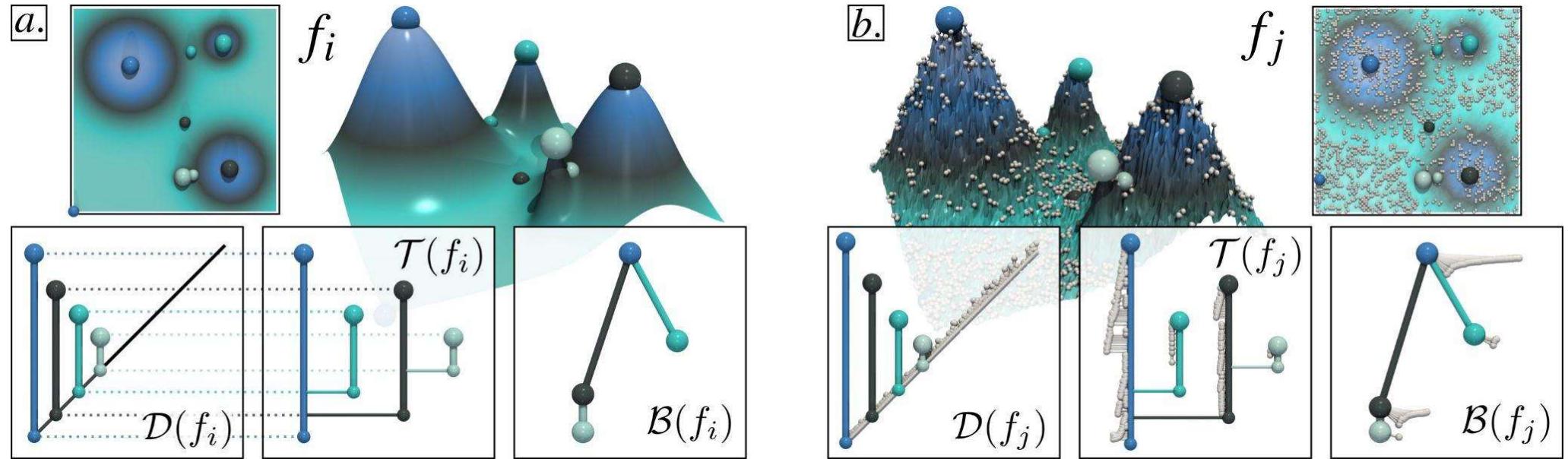
Limitations of Persistence diagrams



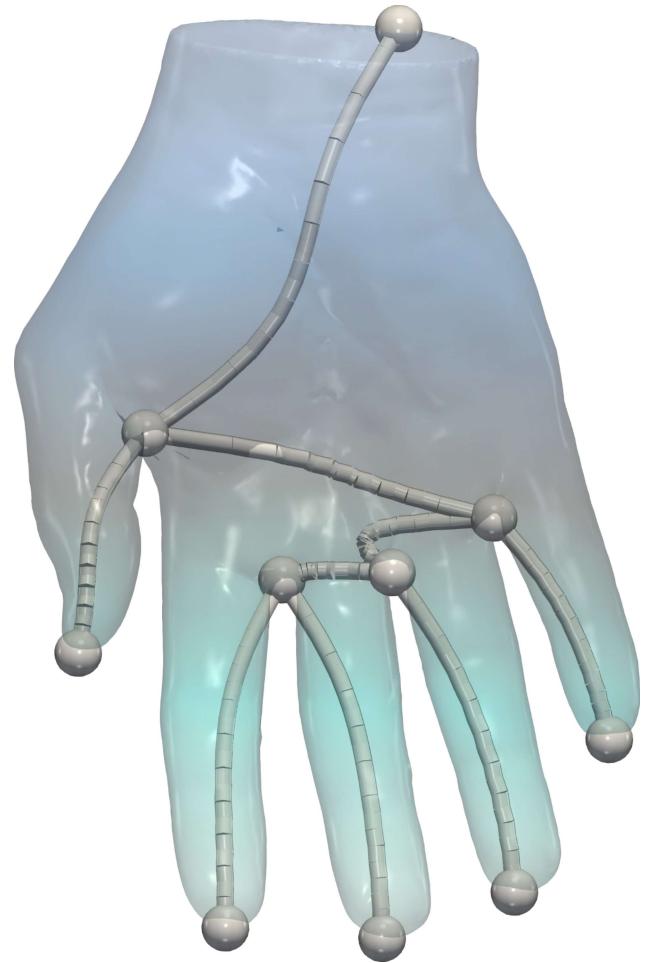
Limitations of Persistence diagrams



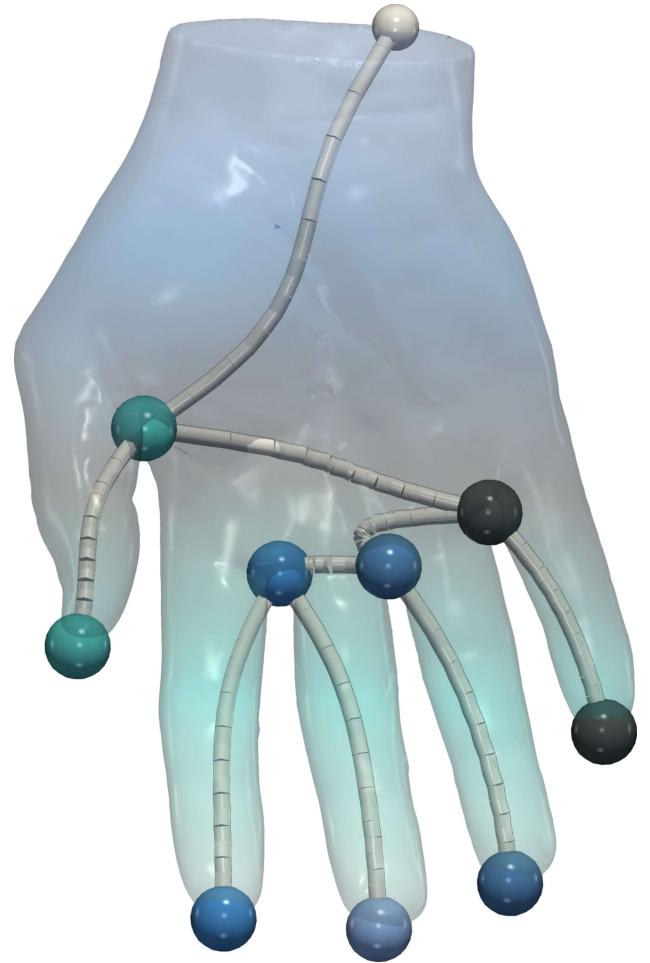
PDs, MTs, BDTs



Branch decomposition tree (BDT)

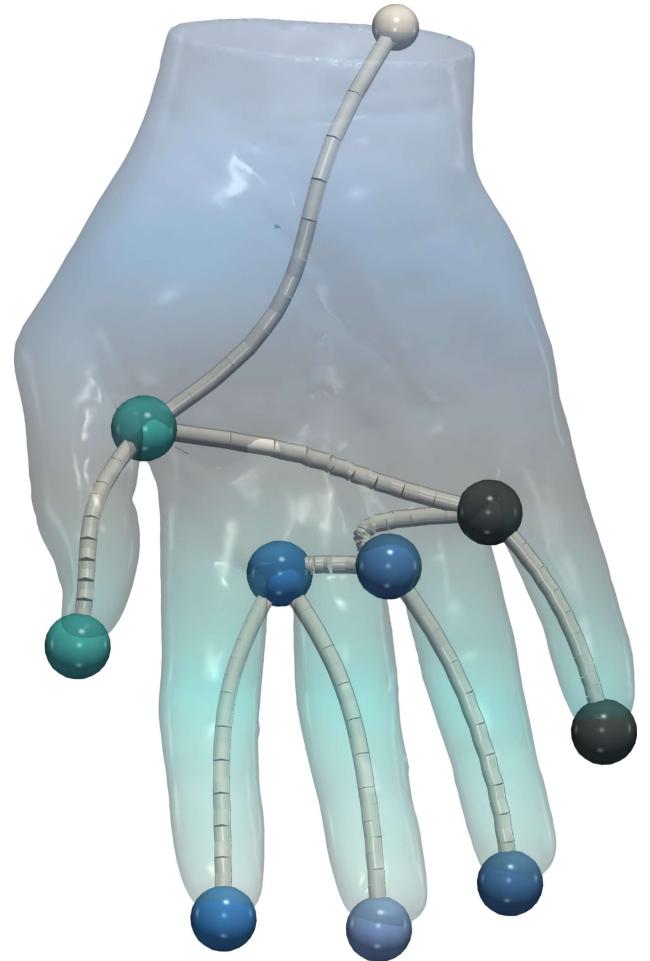


Branch decomposition tree (BDT)

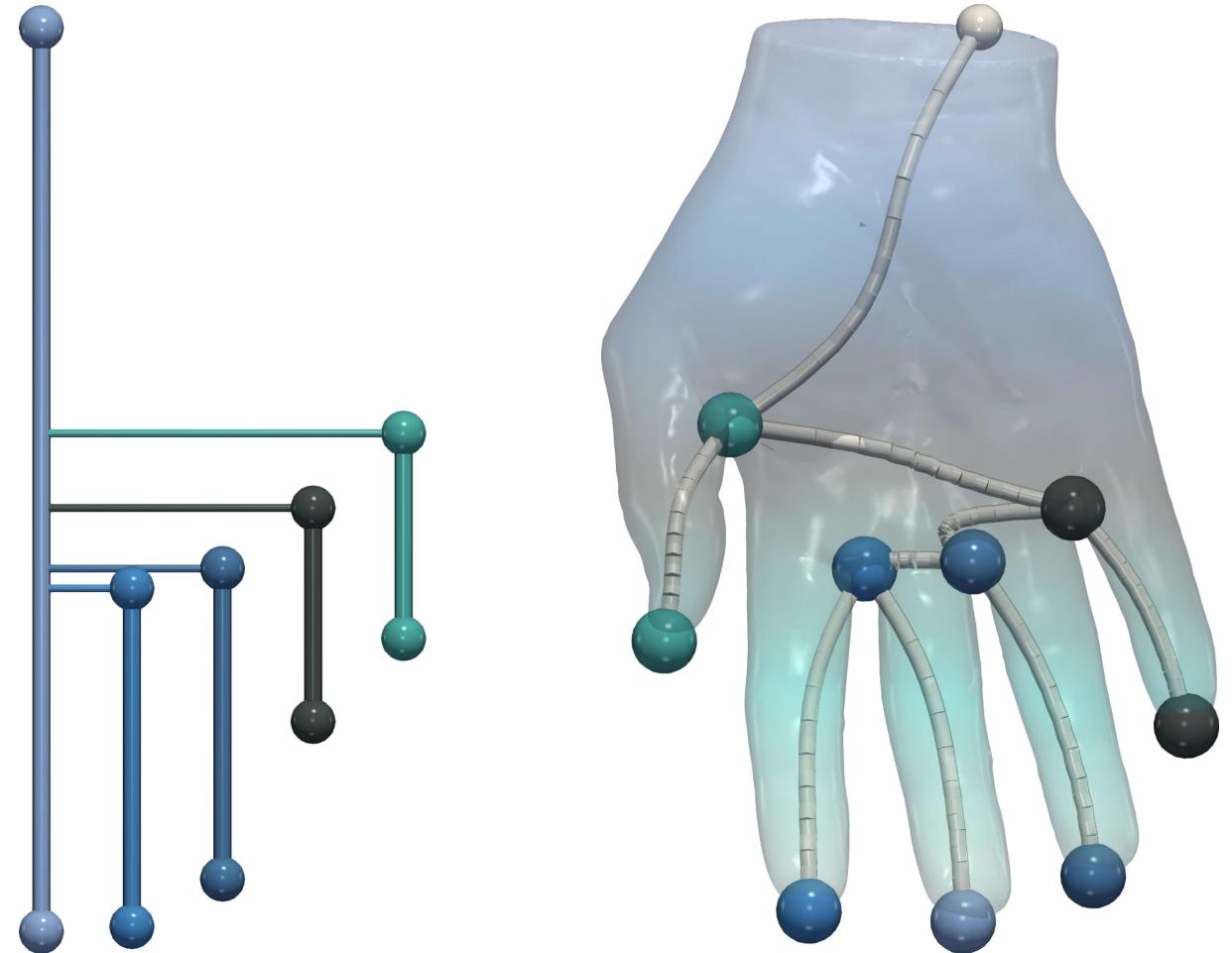


Branch decomposition tree (BDT)

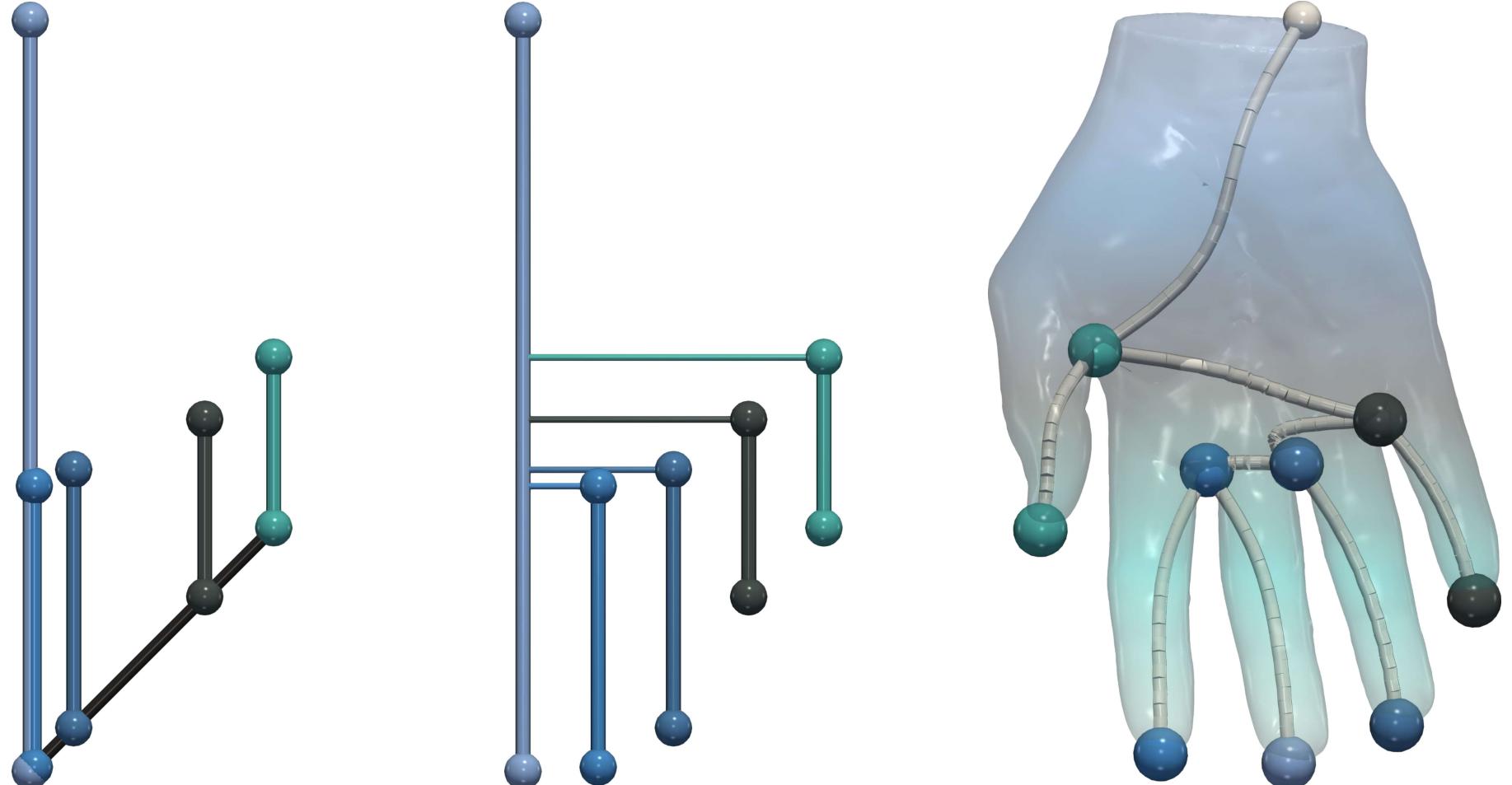
- **Persistent branch**
 - Monotonic path
 - From a minimum
 - Up to its persistence-paired saddle



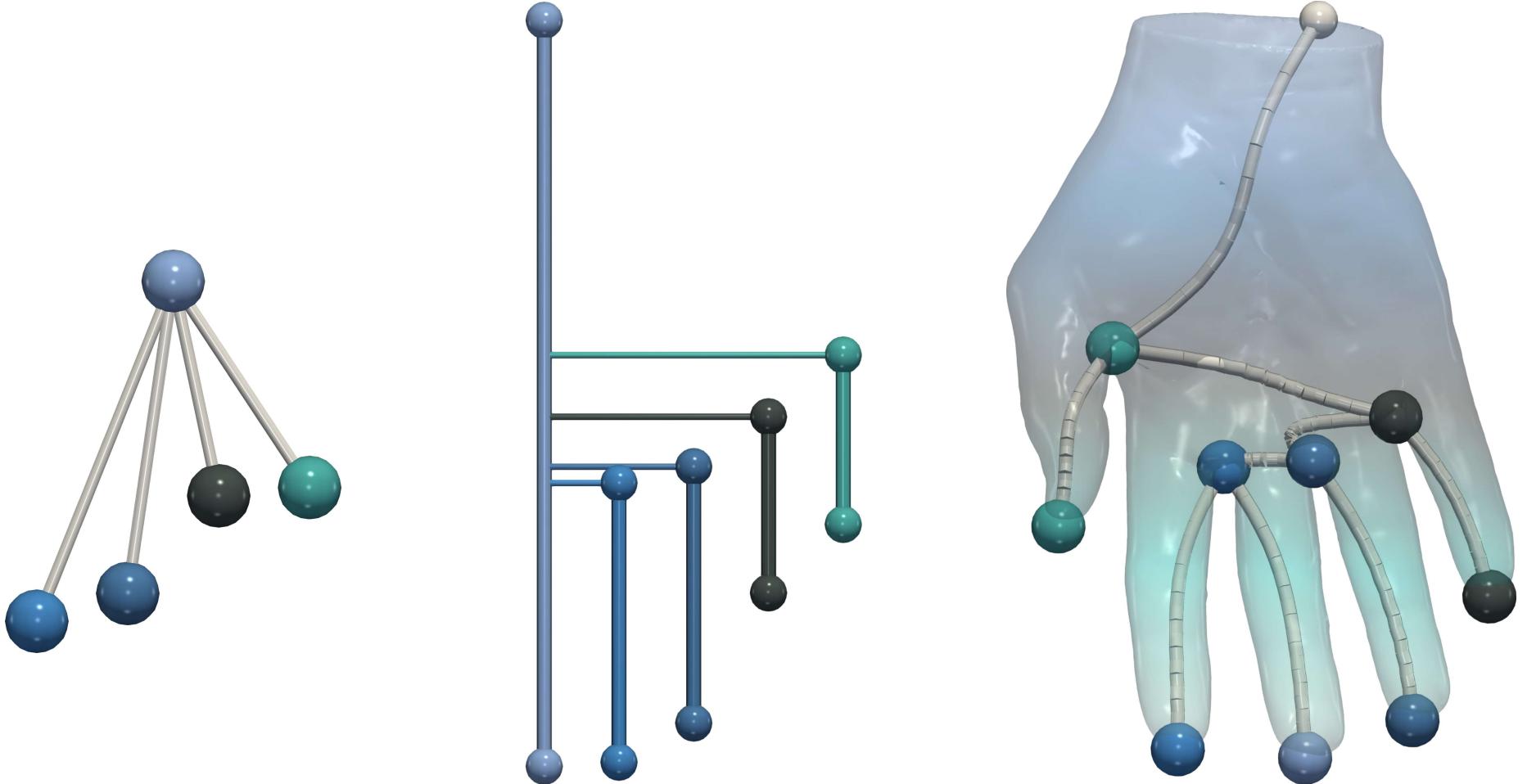
Branch decomposition tree (BDT)



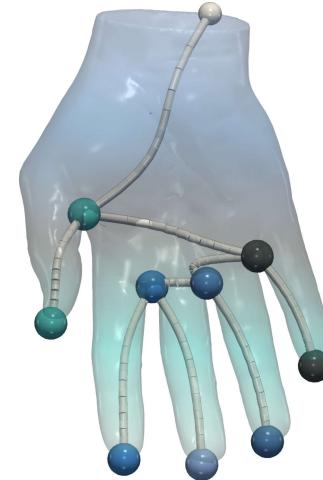
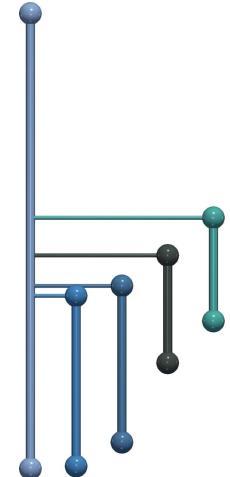
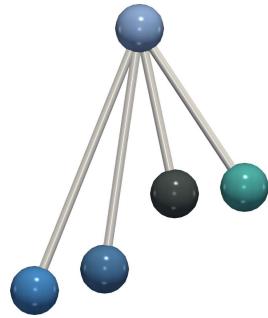
Branch decomposition tree (BDT)



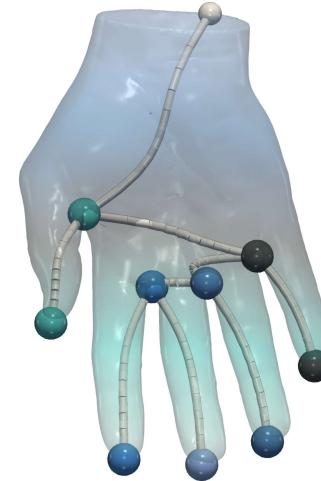
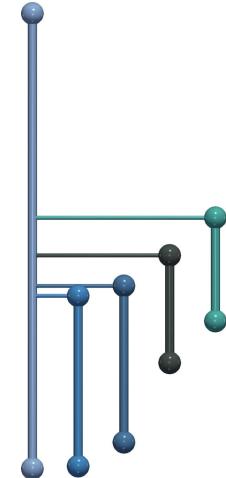
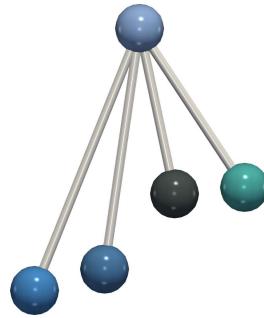
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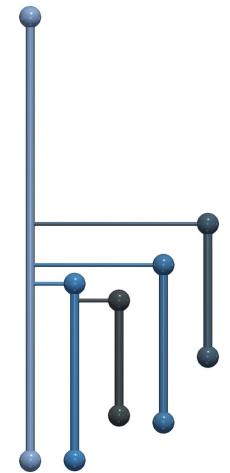
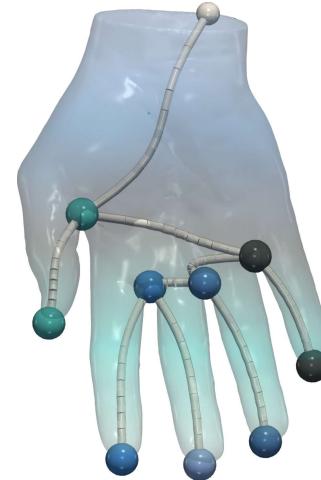
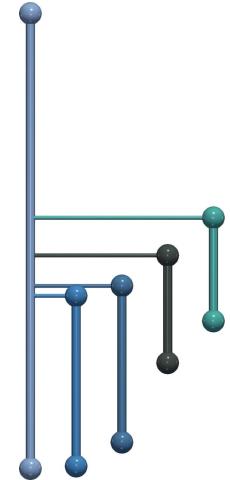
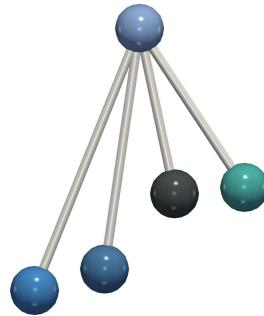
BDTs in practice



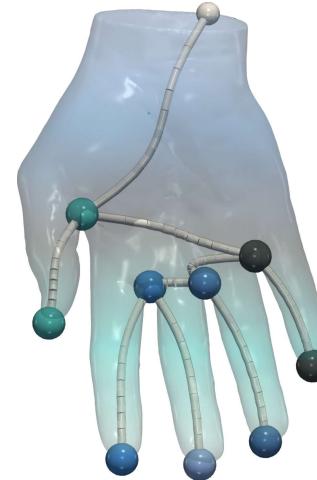
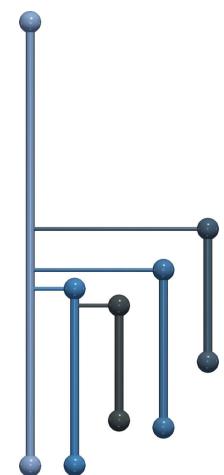
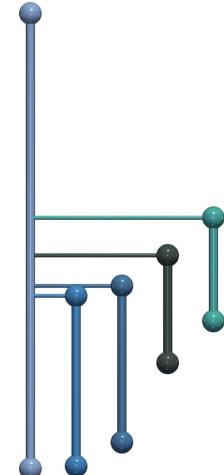
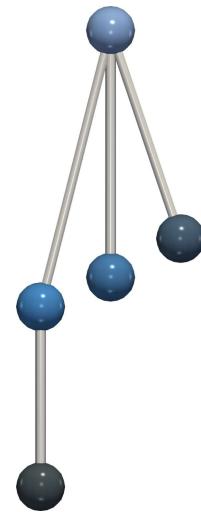
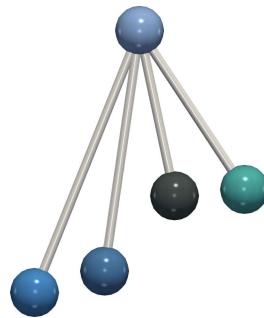
BDTs in practice



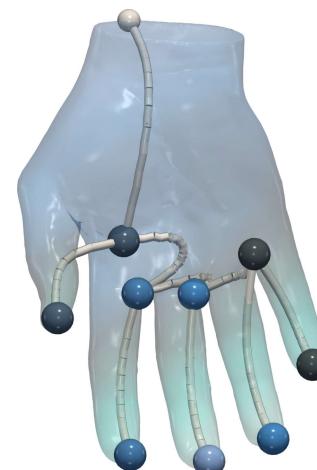
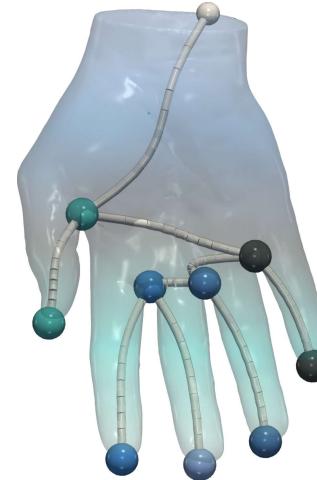
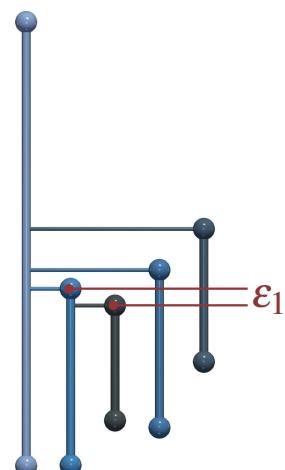
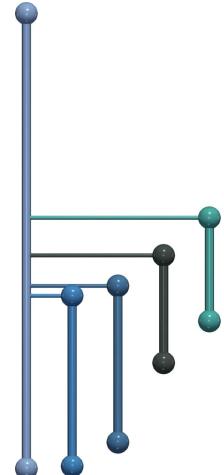
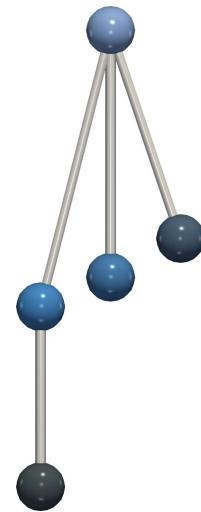
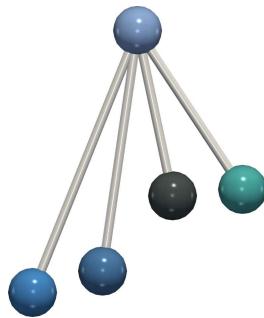
BDTs in practice



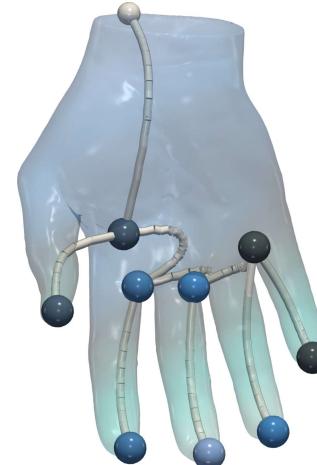
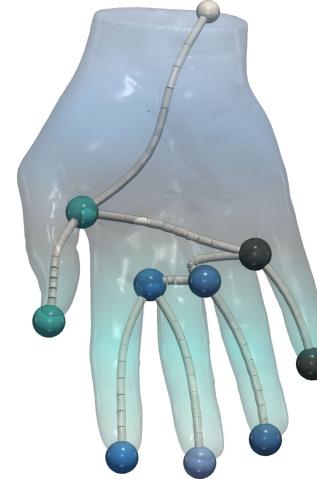
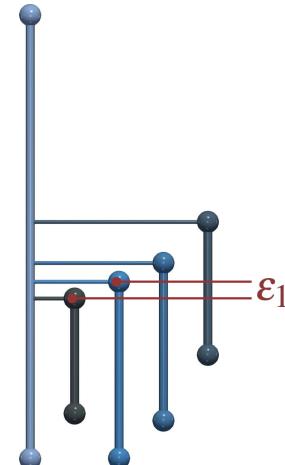
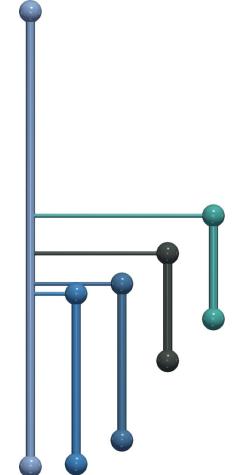
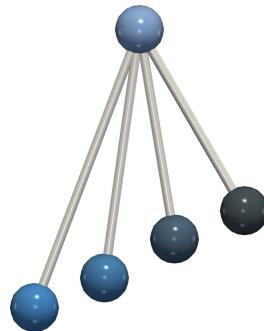
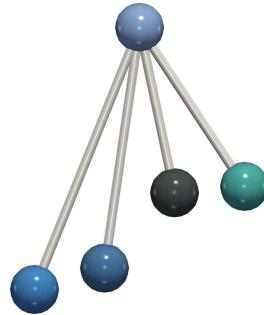
BDTs in practice



BDTs in practice

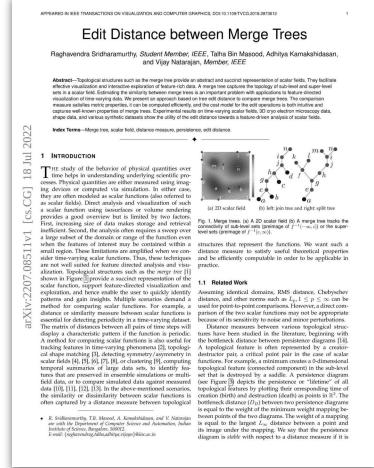


BDTs in practice



Merge trees for ensemble analysis

• Recent works



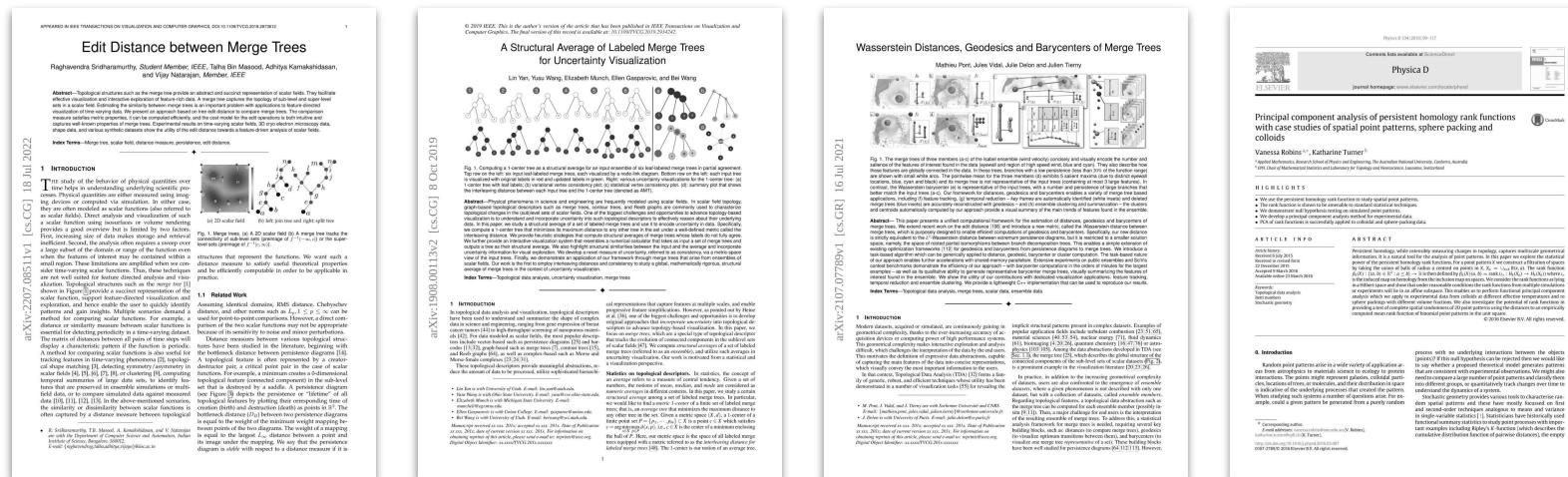
[Sridharamurthy '18]

[Yan '19]

[Pont '21]

Merge trees for ensemble analysis

• Recent works



[Sridharamurthy '18]

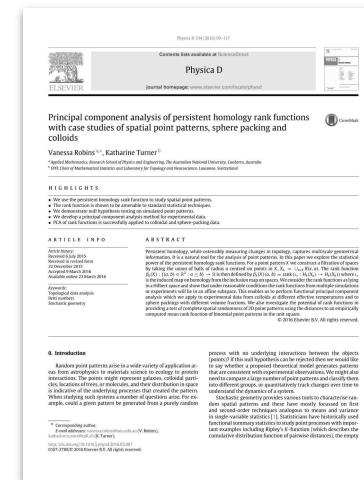
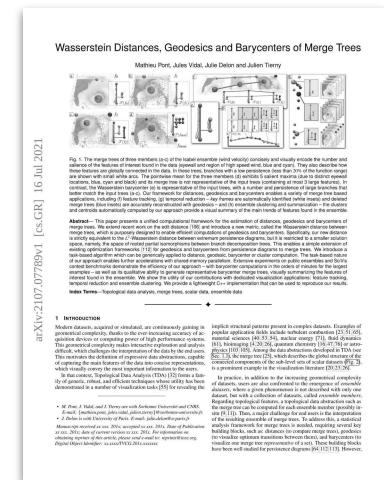
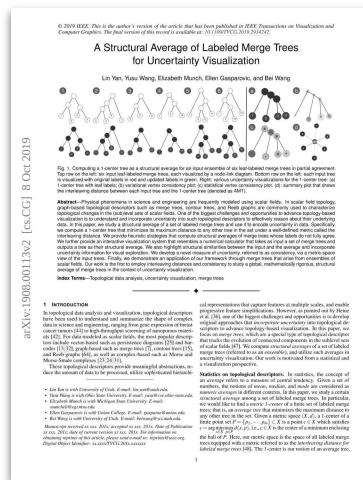
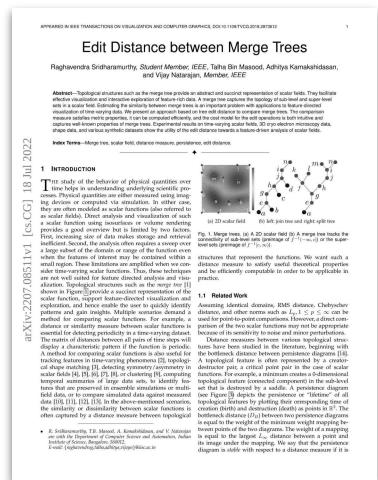
[Yan '19]

[Pont '21]

[Robins '16]

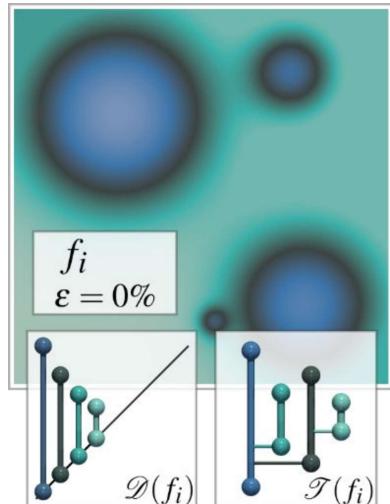
Merge trees for ensemble analysis

• Recent works



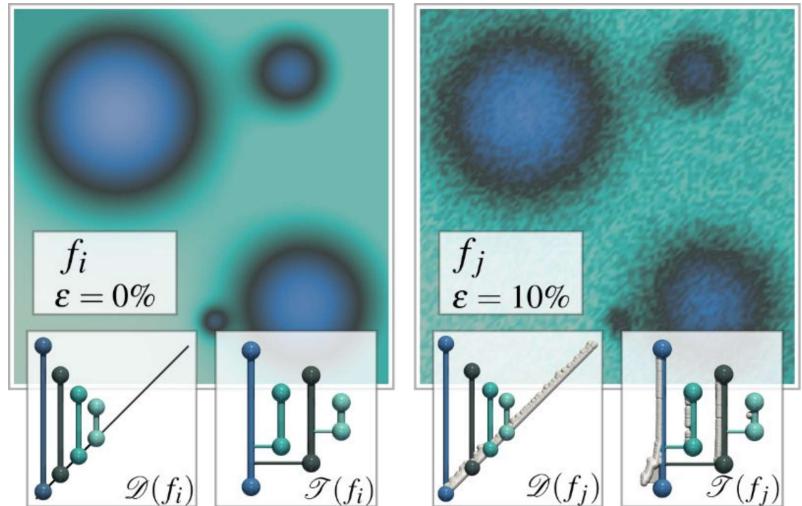
Evaluation

- Stability



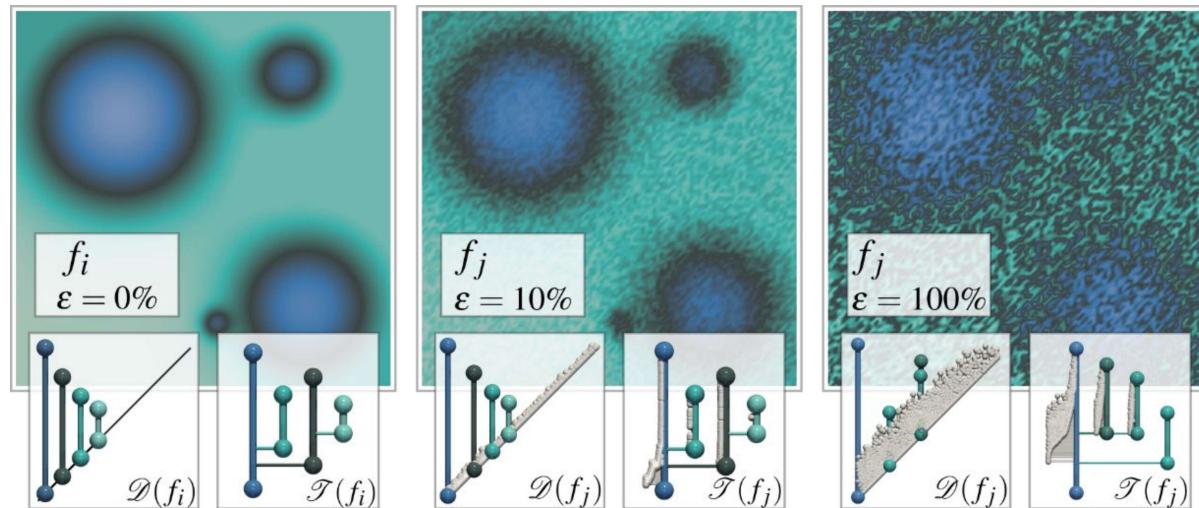
Evaluation

- Stability



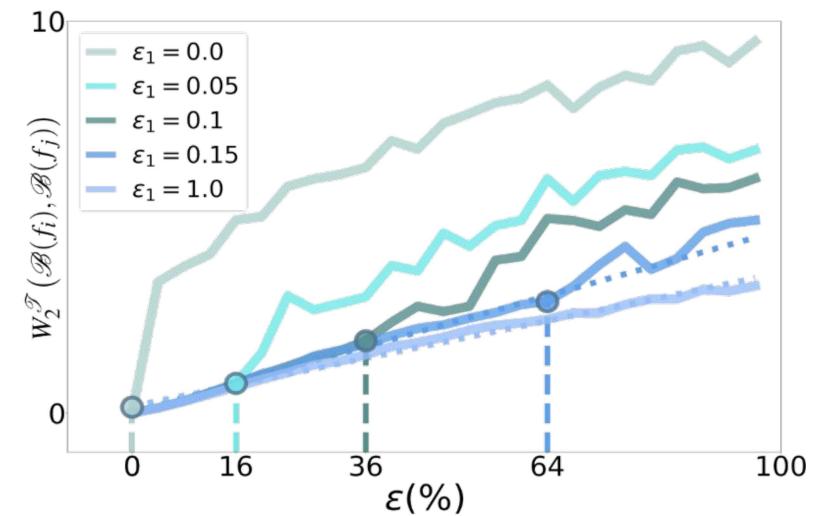
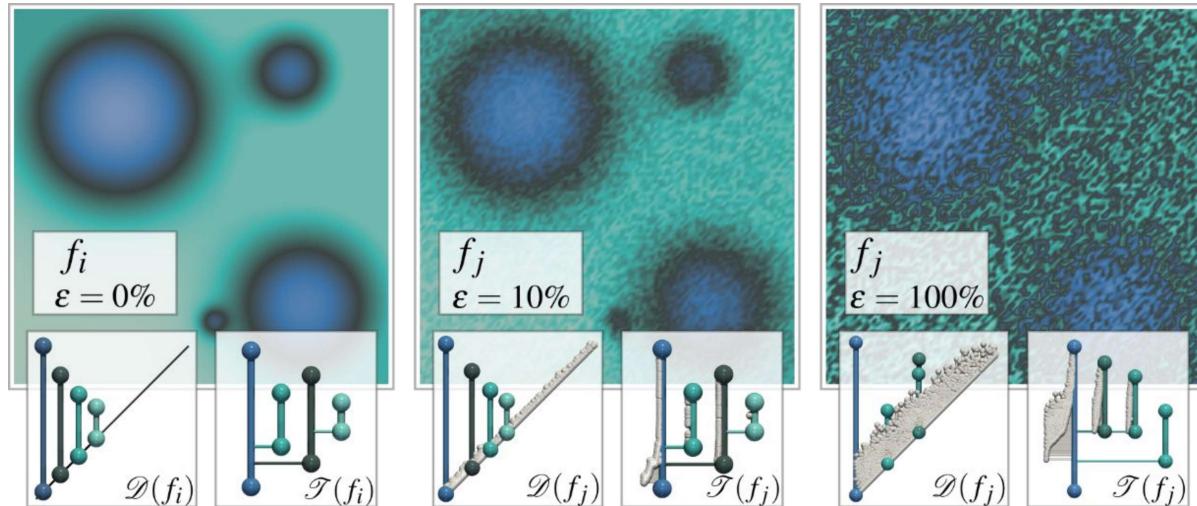
Evaluation

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Evaluation

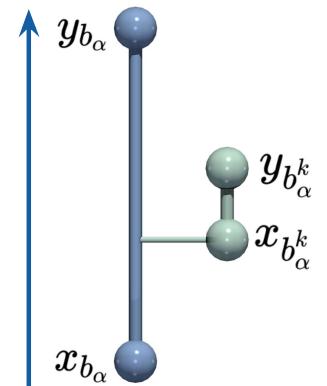
- Stability



Local normalization

- Nesting condition

- $[x_{b_\alpha}^k, y_{b_\alpha}^k] \subseteq [x_{b_\alpha}, y_{b_\alpha}]$



Local normalization

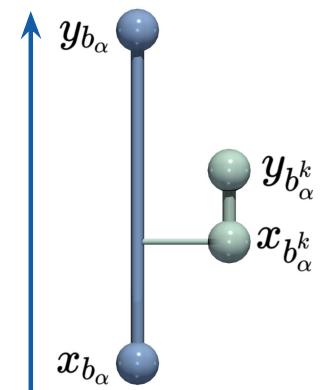
- **Nesting condition**

- $[x_{b_\alpha}^k, y_{b_\alpha}^k] \subseteq [x_{b_\alpha}, y_{b_\alpha}]$

- **Strategy**

- Local normalization
- Distance/Interpolation
- Normalization reversal

$$\begin{aligned}\mathcal{N}(b_i^k) &= (\mathcal{N}_x(b_i^k), \mathcal{N}_y(b_i^k)) \\ \mathcal{N}_x(b_i^k) &= (x_{b_i^k} - x_{b_i}) / (y_{b_i} - x_{b_i}) \\ \mathcal{N}_y(b_i^k) &= (y_{b_i^k} - x_{b_i}) / (y_{b_i} - x_{b_i})\end{aligned}$$



Local normalization

- **Nesting condition**

- $[x_{b_\alpha}^k, y_{b_\alpha}^k] \subseteq [x_{b_\alpha}, y_{b_\alpha}]$

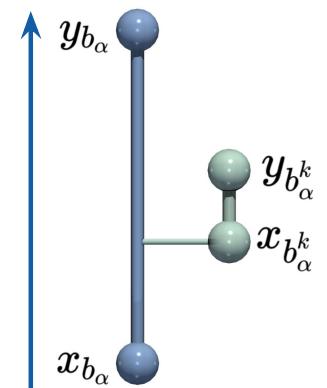
- **Strategy**

- Local normalization
 - Distance/Interpolation
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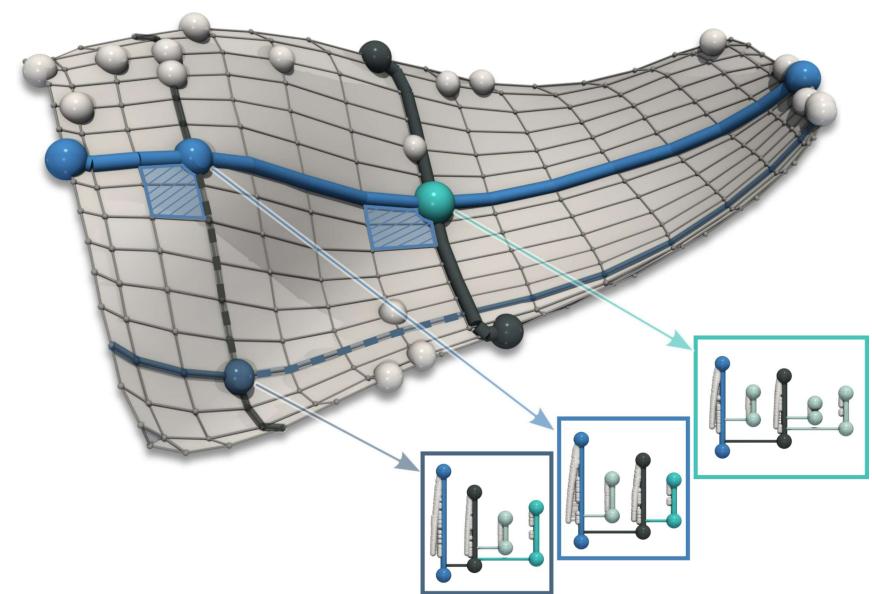
- **BDT pre-process**

- Relative persistence $< \varepsilon_3$
 - Until ε_2 of their parents
 - Default: $\varepsilon_1 = 0.05, \varepsilon_2 = 0.95, \varepsilon_3 = 0.9$

$$\begin{aligned}\mathcal{N}(b_i^k) &= (\mathcal{N}_x(b_i^k), \mathcal{N}_y(b_i^k)) \\ \mathcal{N}_x(b_i^k) &= (x_{b_i^k} - x_{b_i}) / (y_{b_i} - x_{b_i}) \\ \mathcal{N}_y(b_i^k) &= (y_{b_i^k} - x_{b_i}) / (y_{b_i} - x_{b_i})\end{aligned}$$

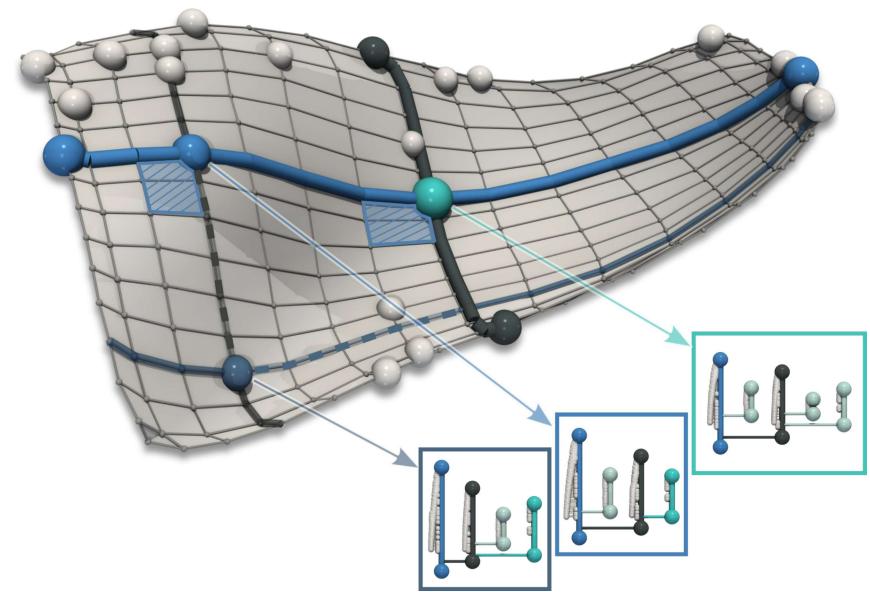


From PCA to MT-PGA



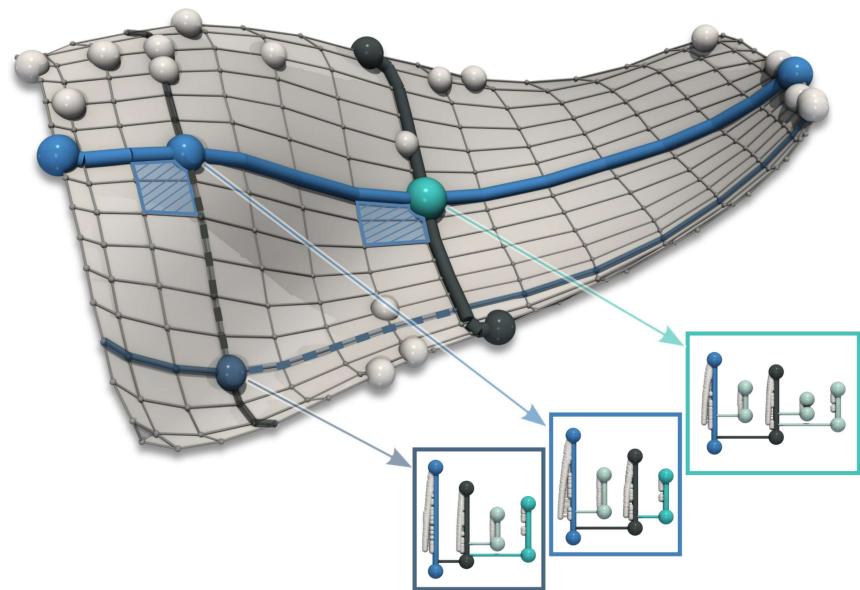
From PCA to MT-PGA

- Required low-level tools

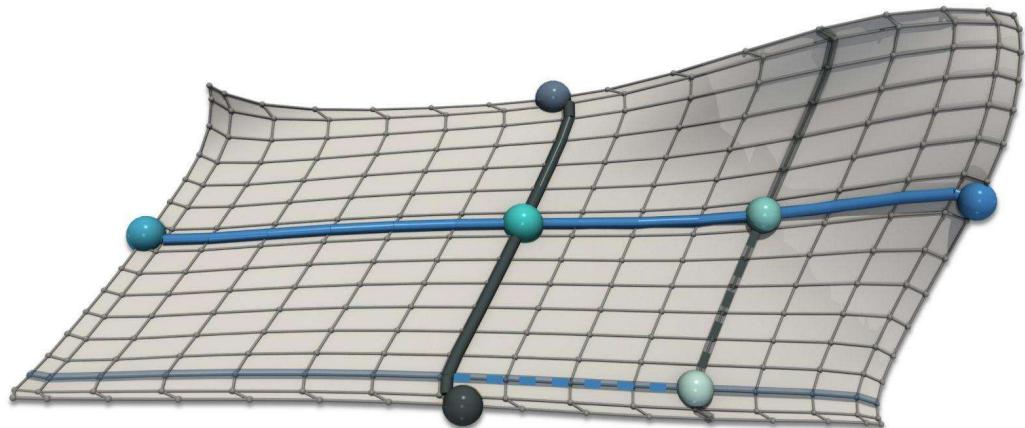


From PCA to MT-PGA

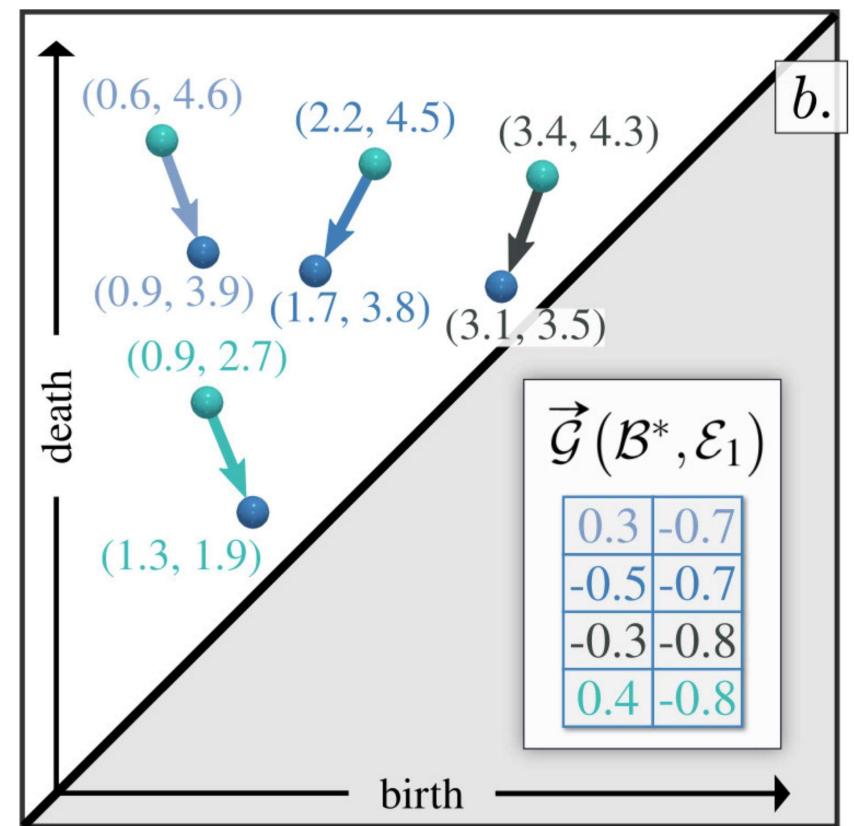
- **Required low-level tools**
 - Geodesic
 - Orthogonal geodesics
 - Collinear geodesics
 - Geodesic axis
 - Axis projection
 - Orthogonal axes
 - Axis translation
 - Orthogonal basis



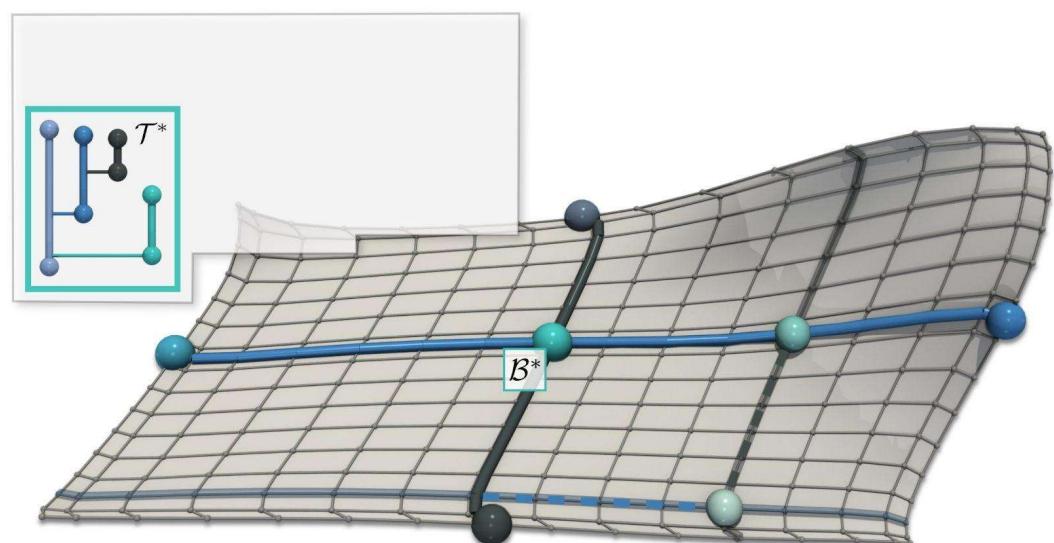
Geodesics



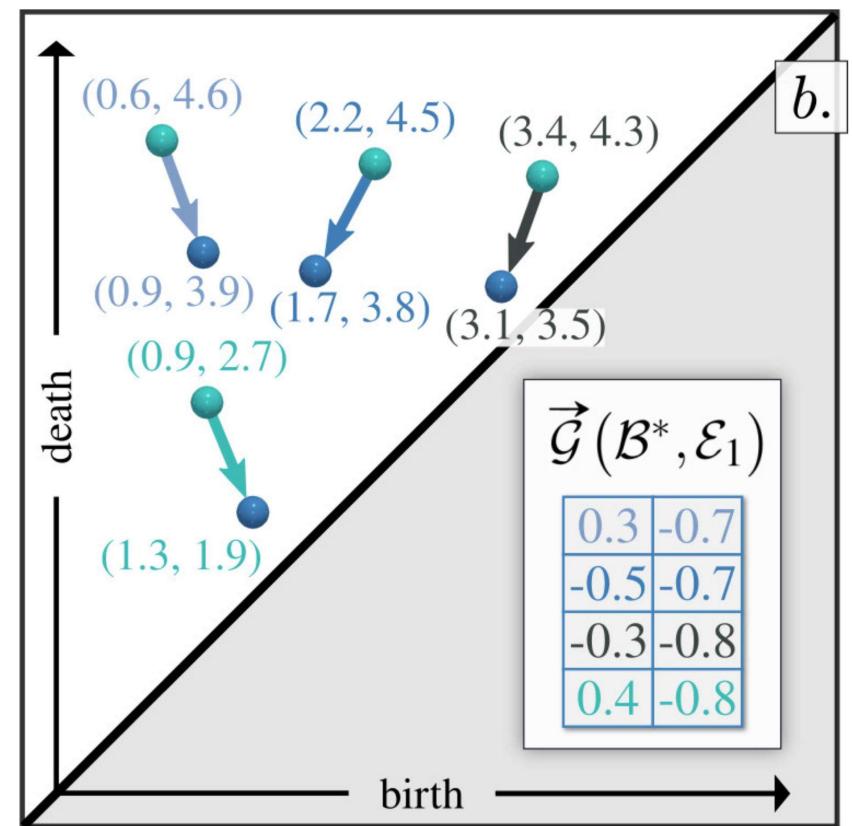
$$\vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}') \in \mathbb{R}^{2 \times |\mathcal{E}|}$$



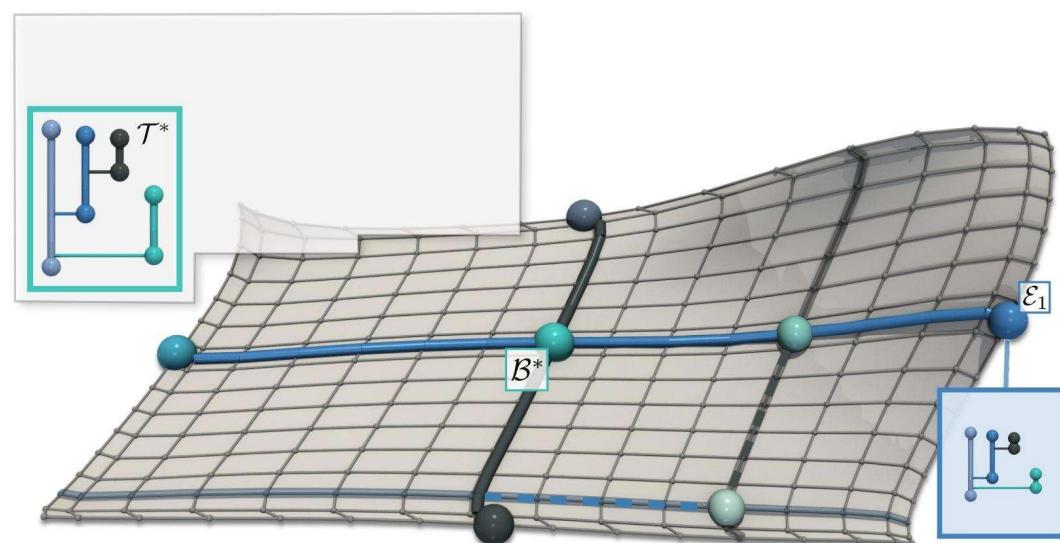
Geodesics



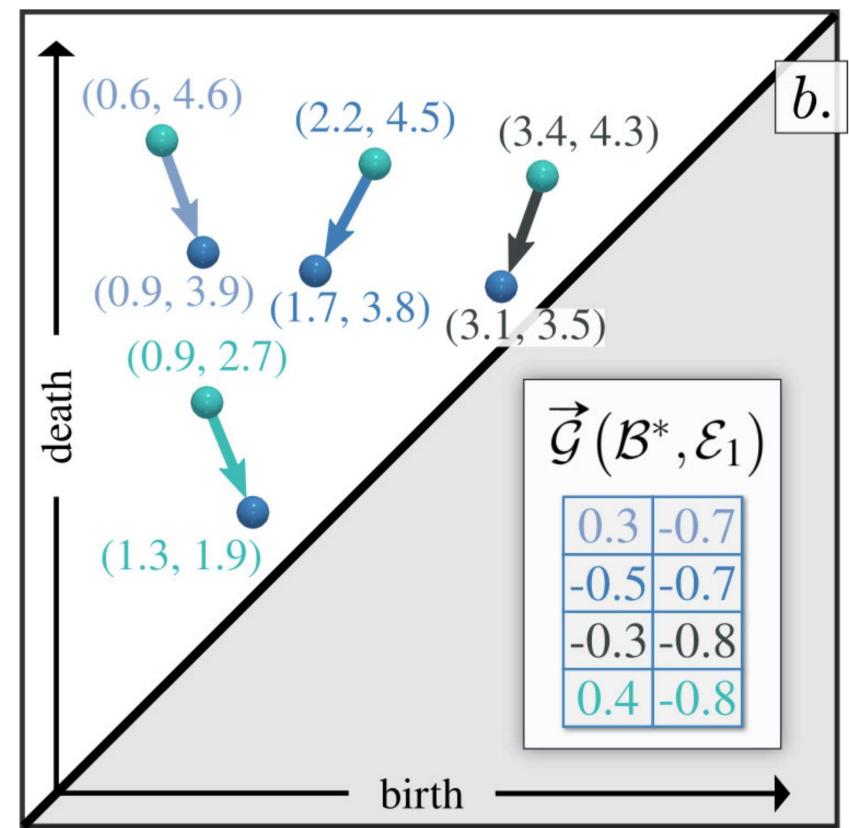
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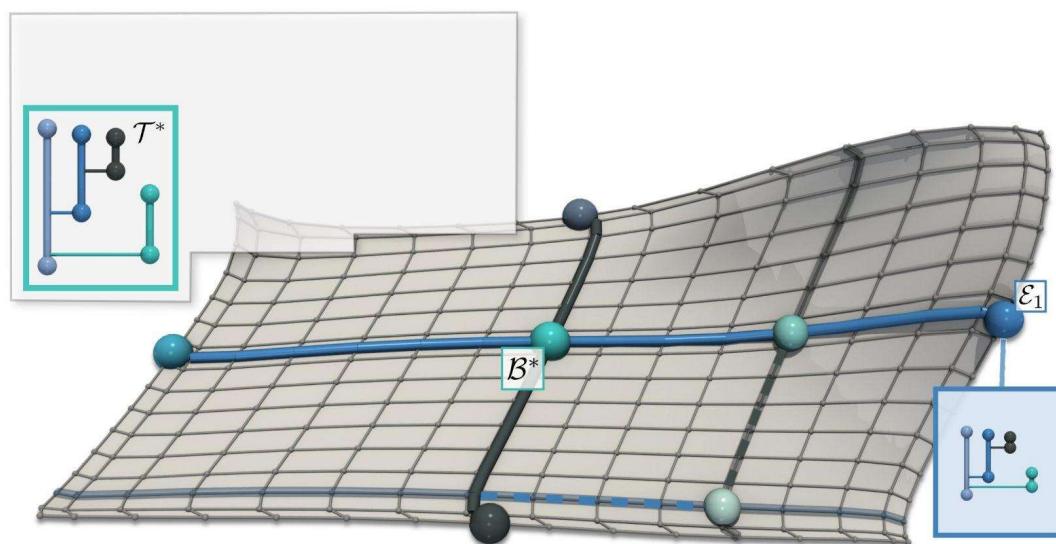
Geodesics



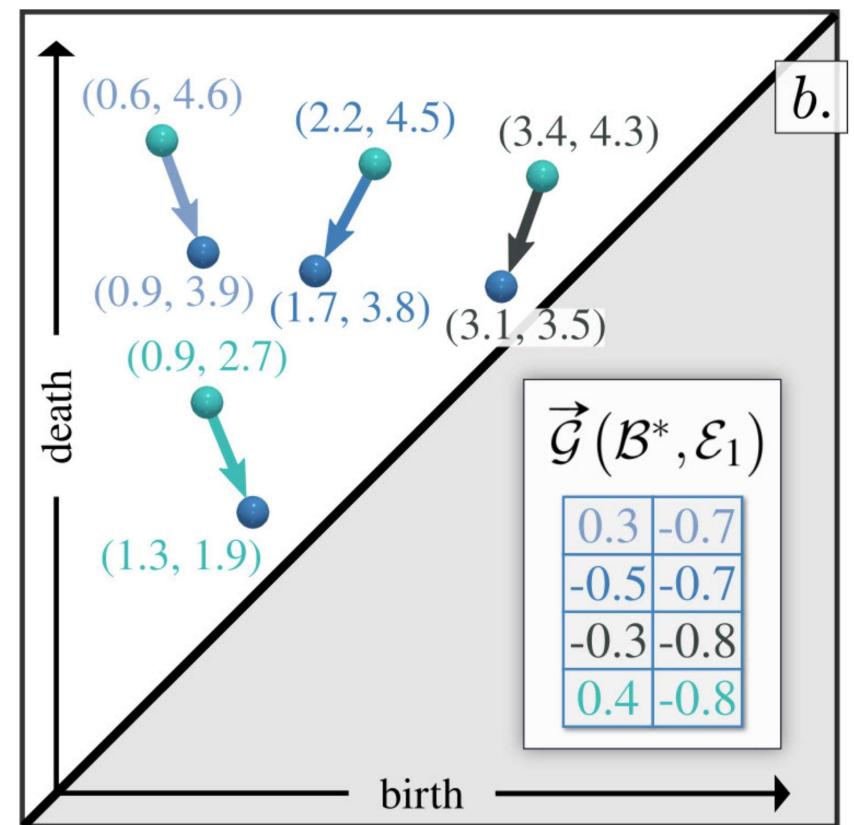
$$\vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}') \in \mathbb{R}^{2 \times |\mathcal{E}|}$$



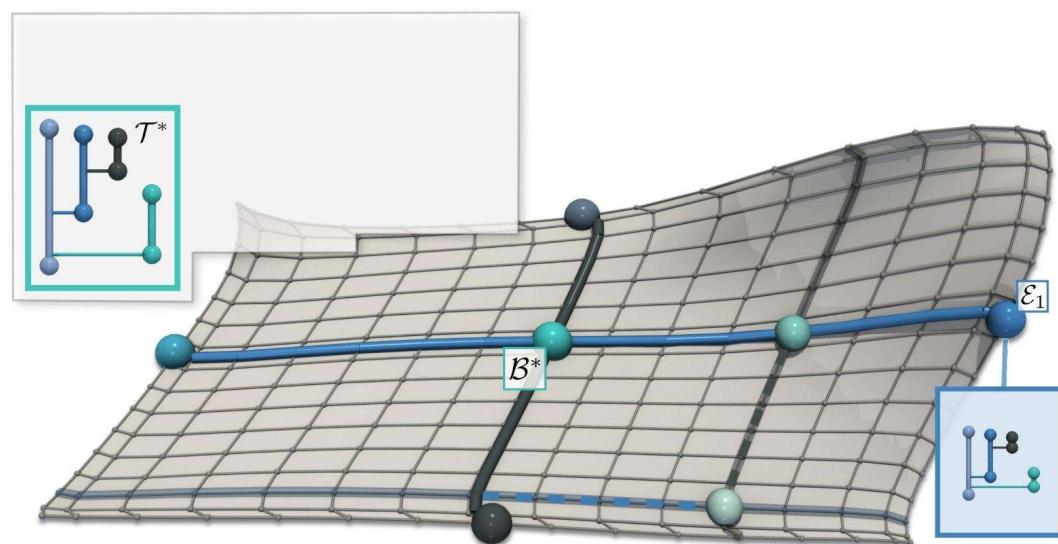
Orthogonal geodesics



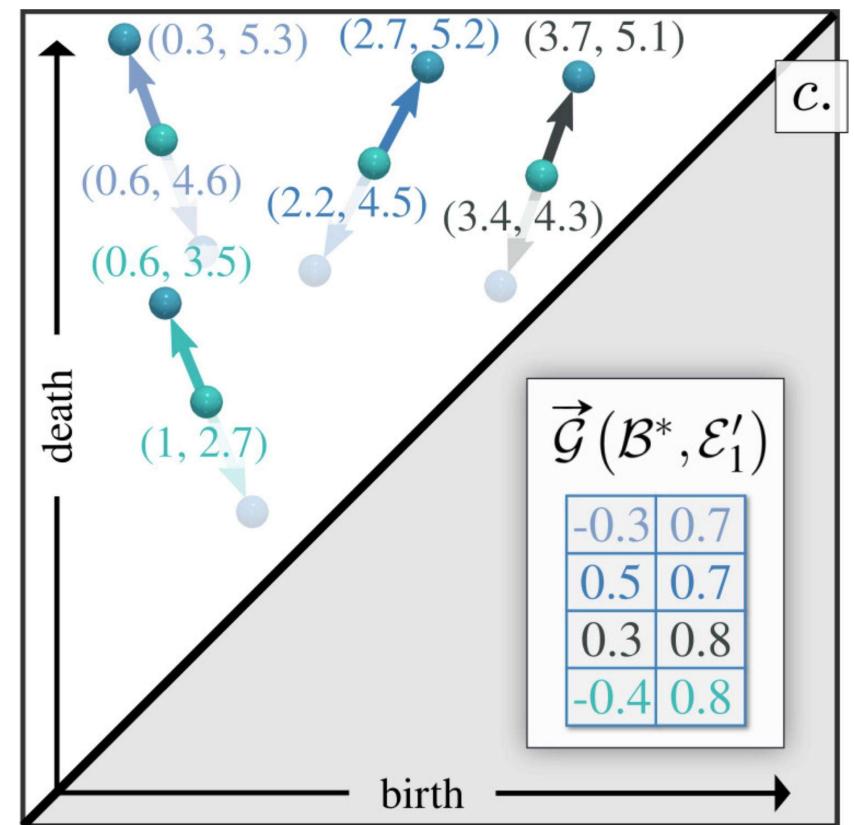
$$\vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}') \cdot \vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}'') = 0$$



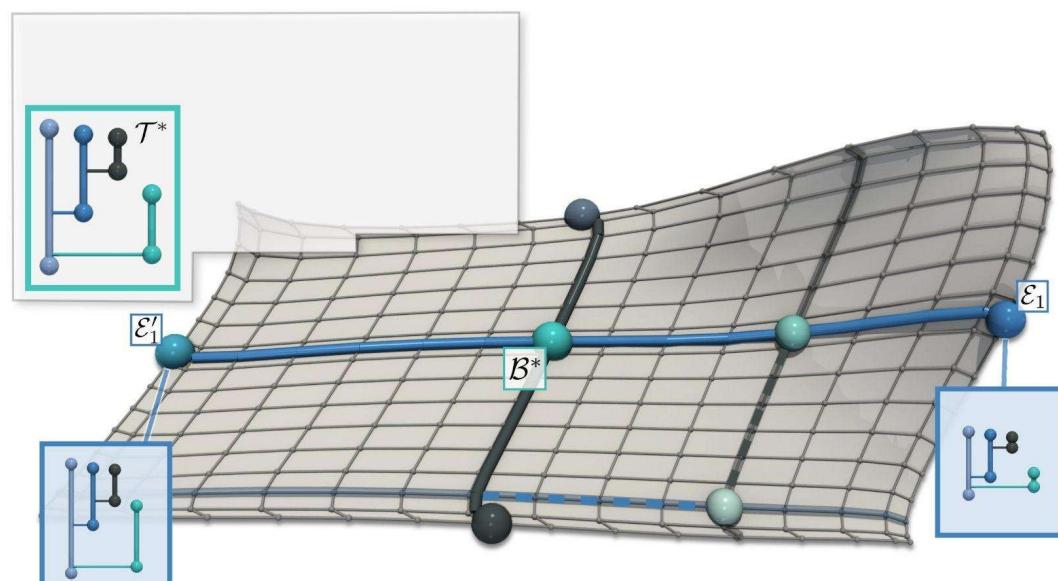
Collinear geodesics



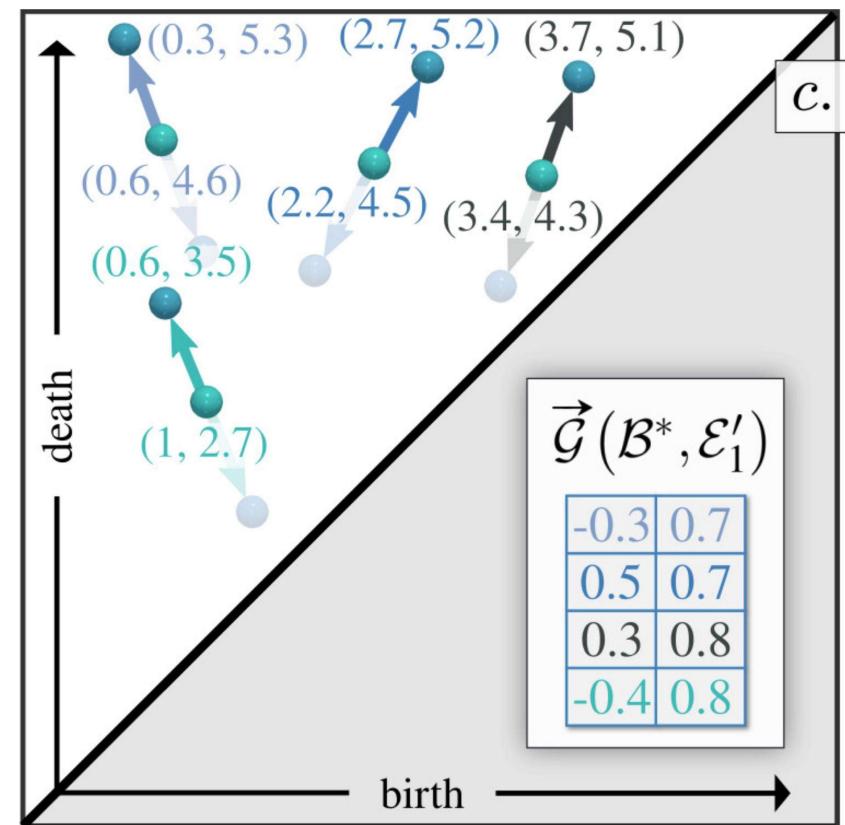
$$\vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}') = \lambda \vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}'')$$



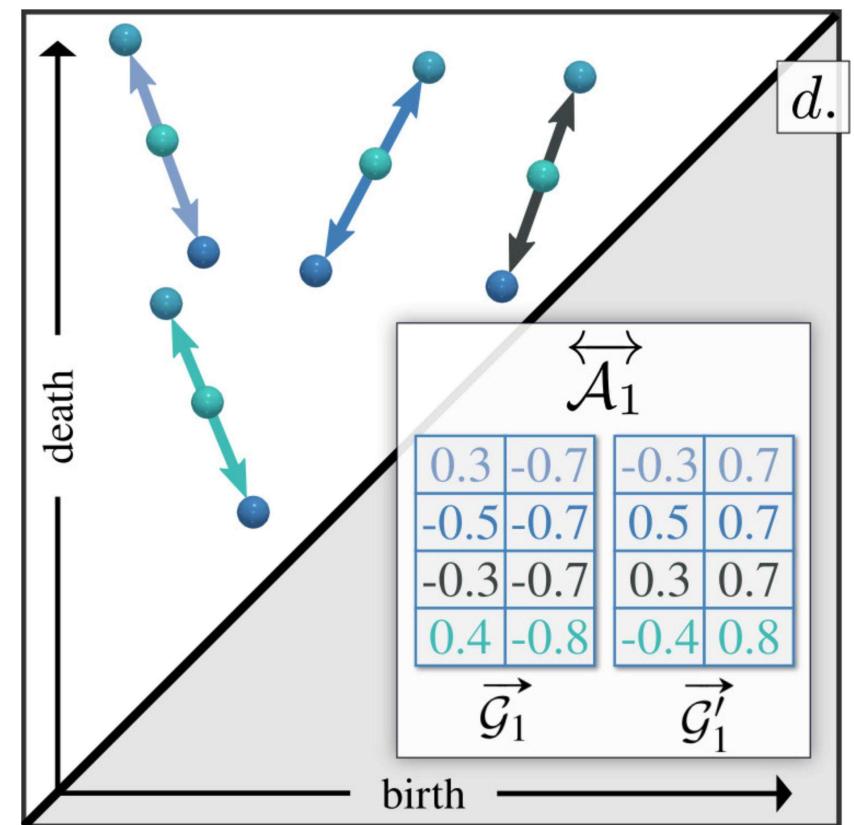
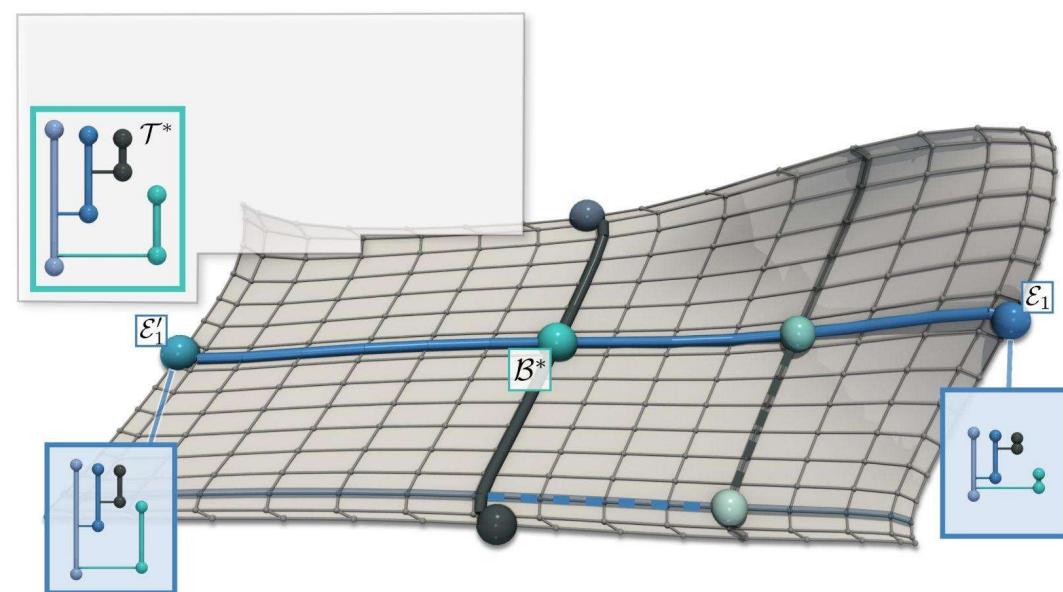
Collinear geodesics



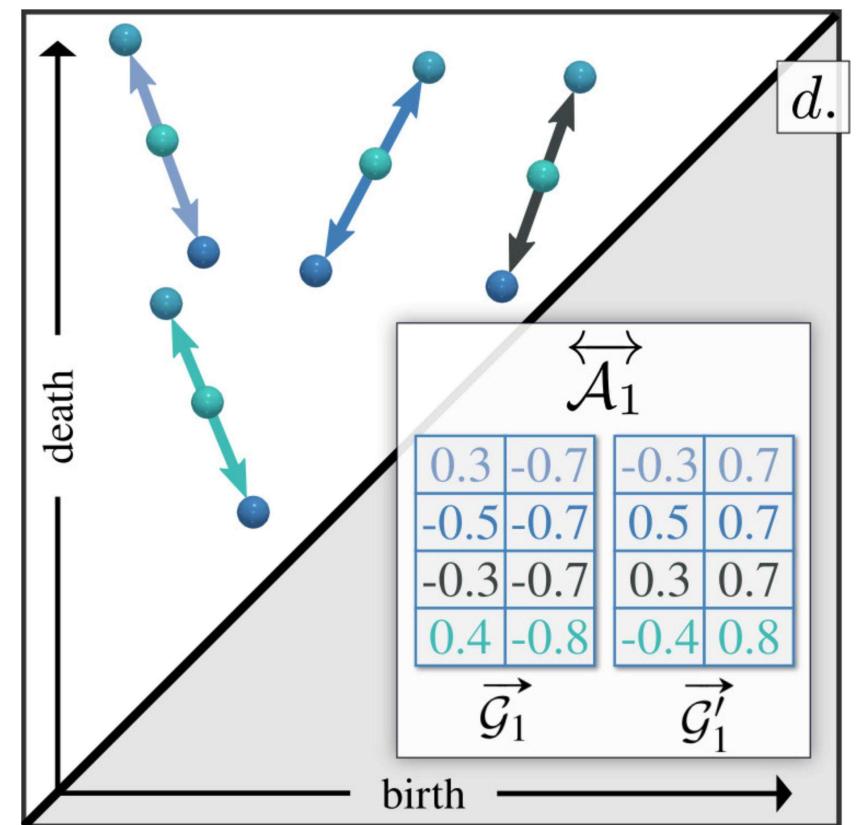
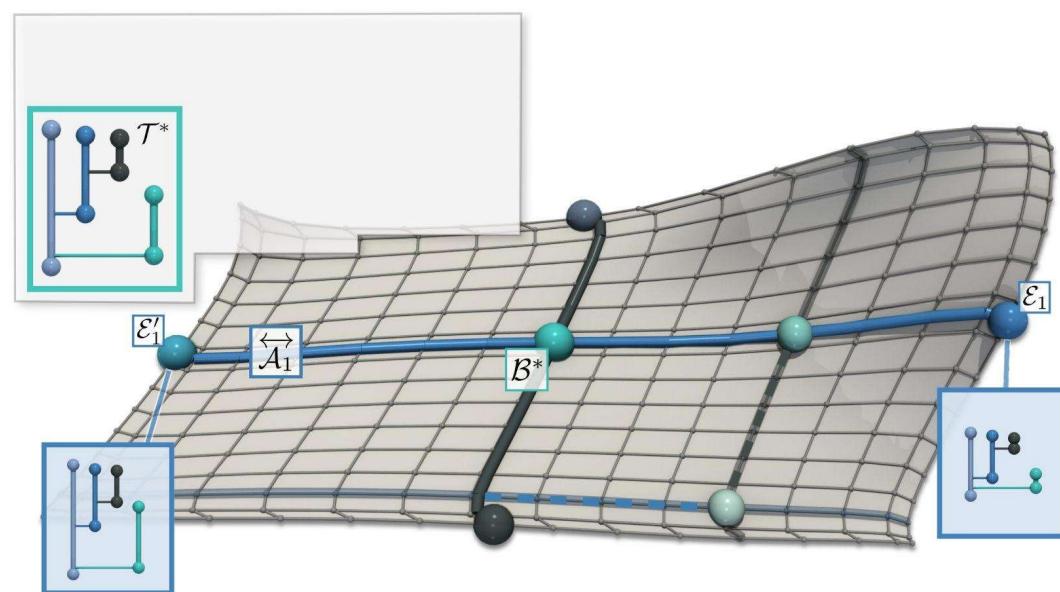
$$\vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}') = \lambda \vec{\mathcal{G}}(\mathcal{E}, \mathcal{E}'')$$



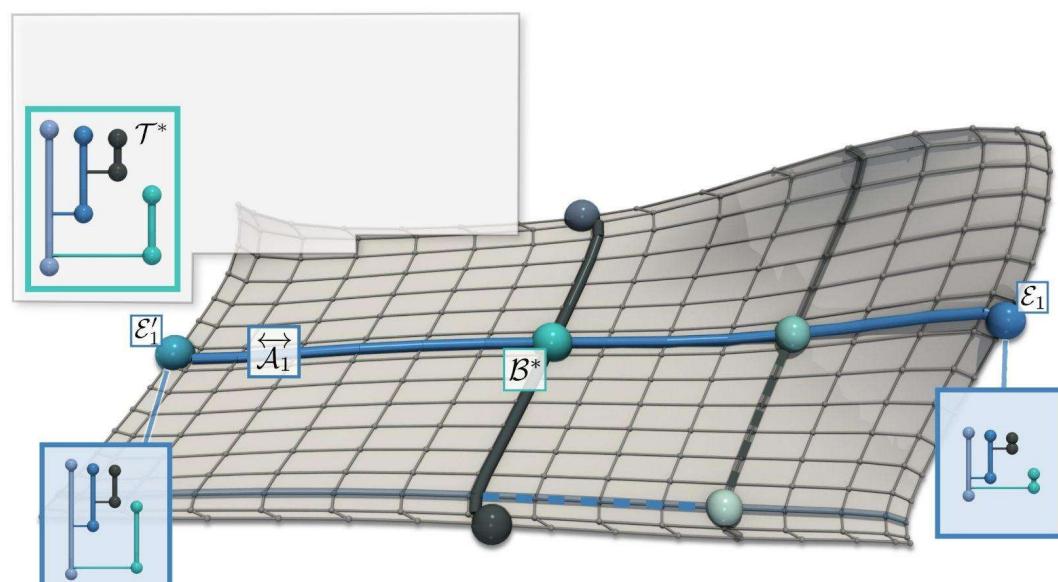
Geodesic axis



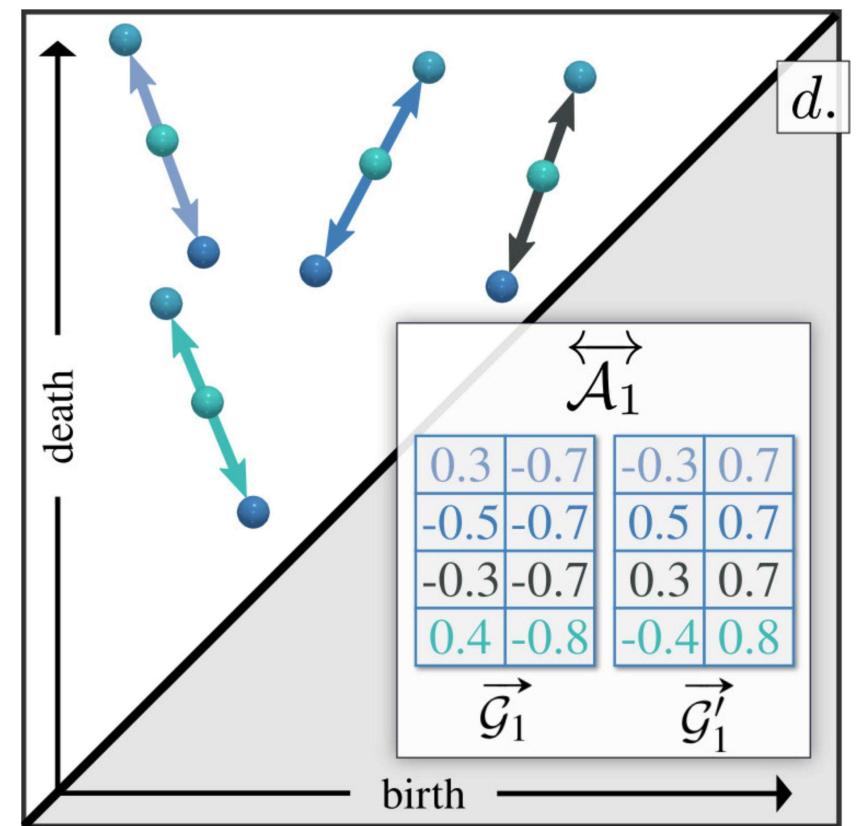
Geodesic axis



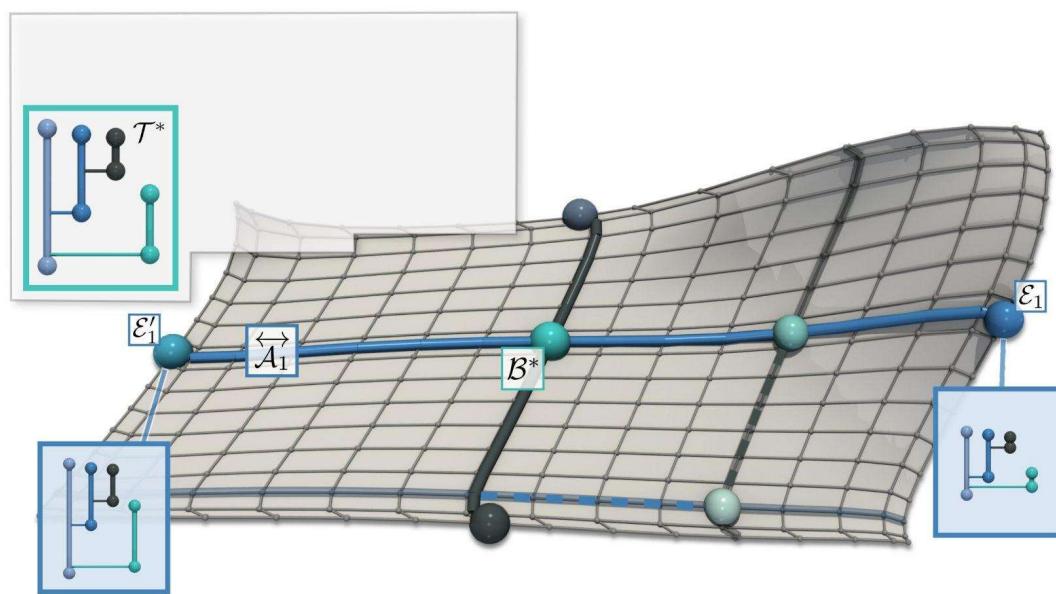
Geodesic axis



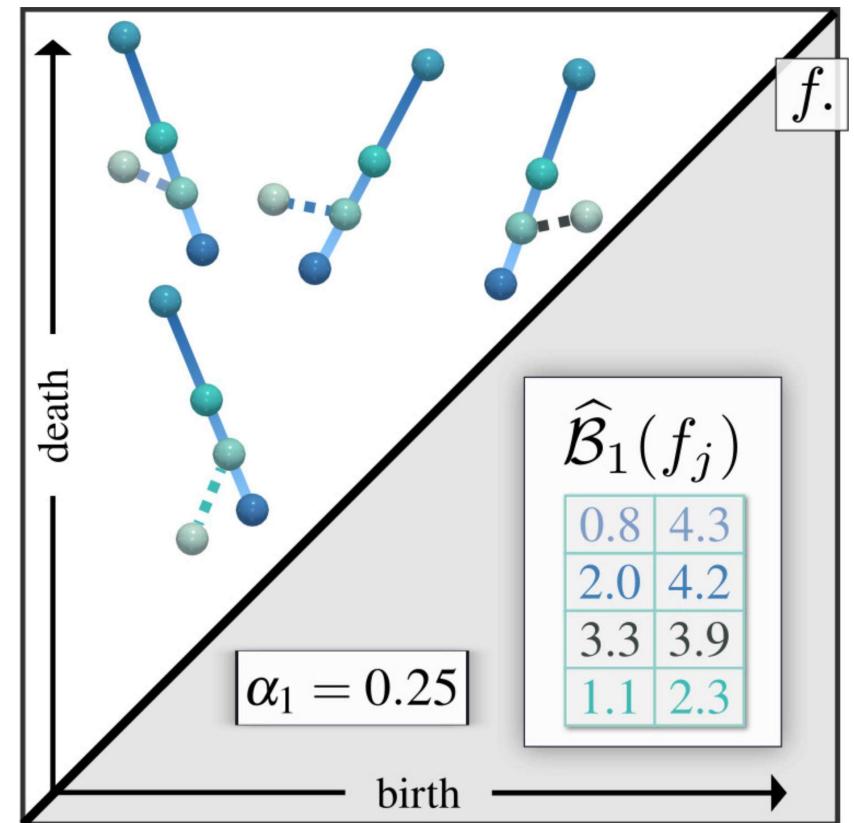
$$\vec{\mathcal{V}}_i = \vec{\mathcal{G}}_i - \vec{\mathcal{G}}'_i = \vec{\mathcal{G}}(\mathcal{E}'_i, \mathcal{E}_i)$$



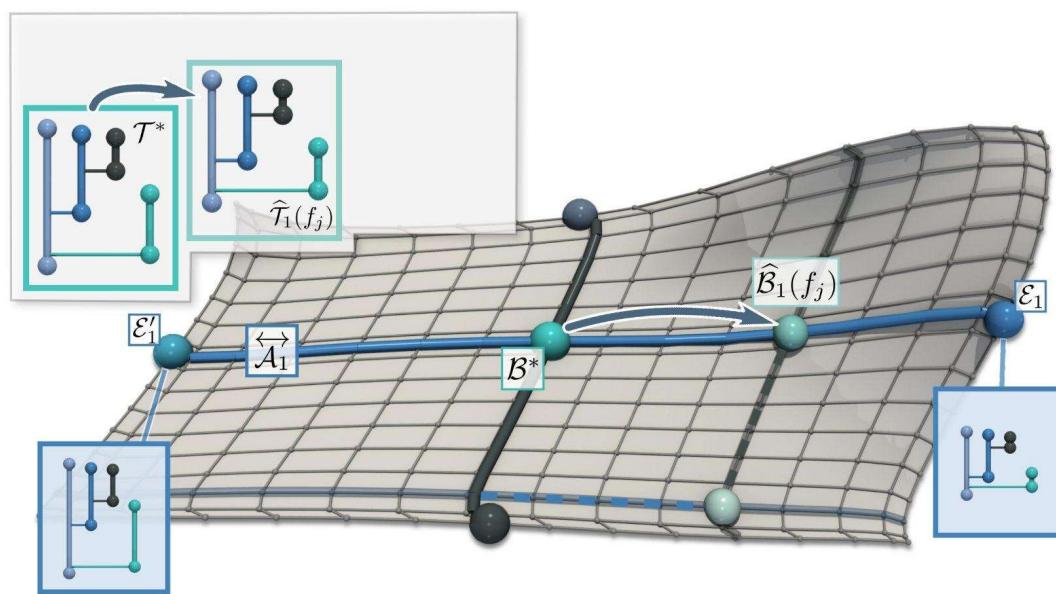
Axis projection



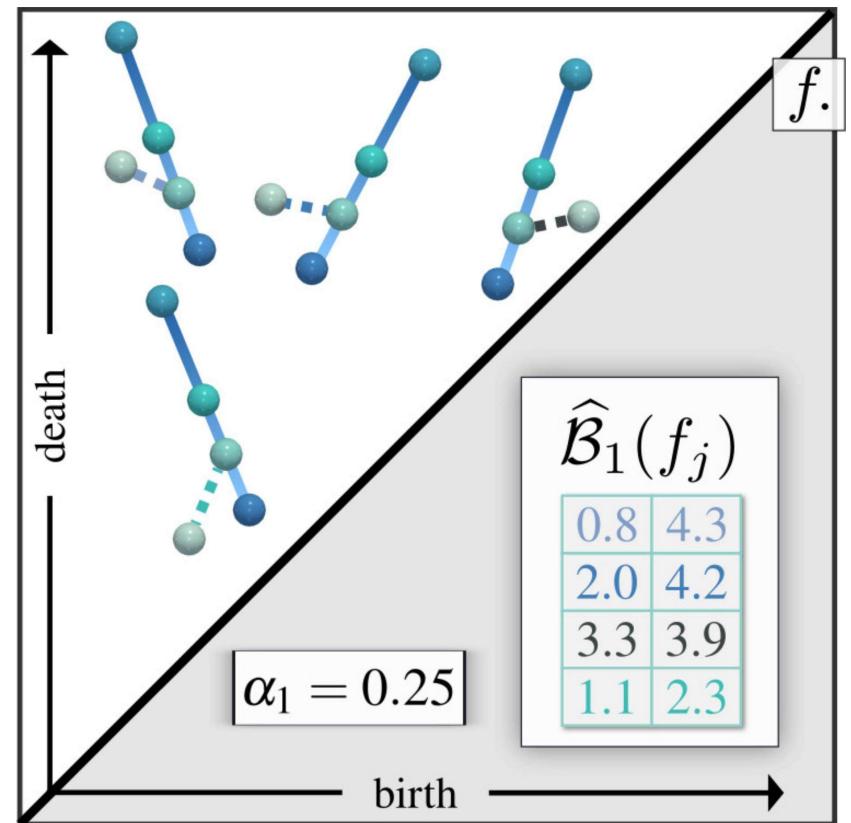
$$\mathcal{B}_{\mathcal{A}_i}^{\leftrightarrow} = \arg \min_{\mathcal{B}' \in \overleftrightarrow{\mathcal{A}_i}} \left(W_2^{\mathcal{T}} (\mathcal{B}, \mathcal{B}') \right)$$



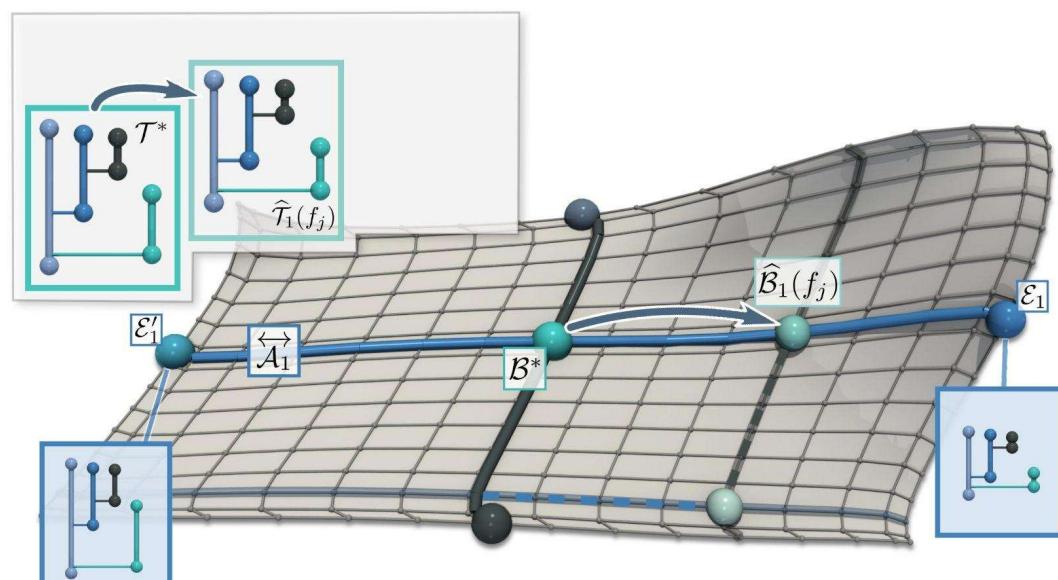
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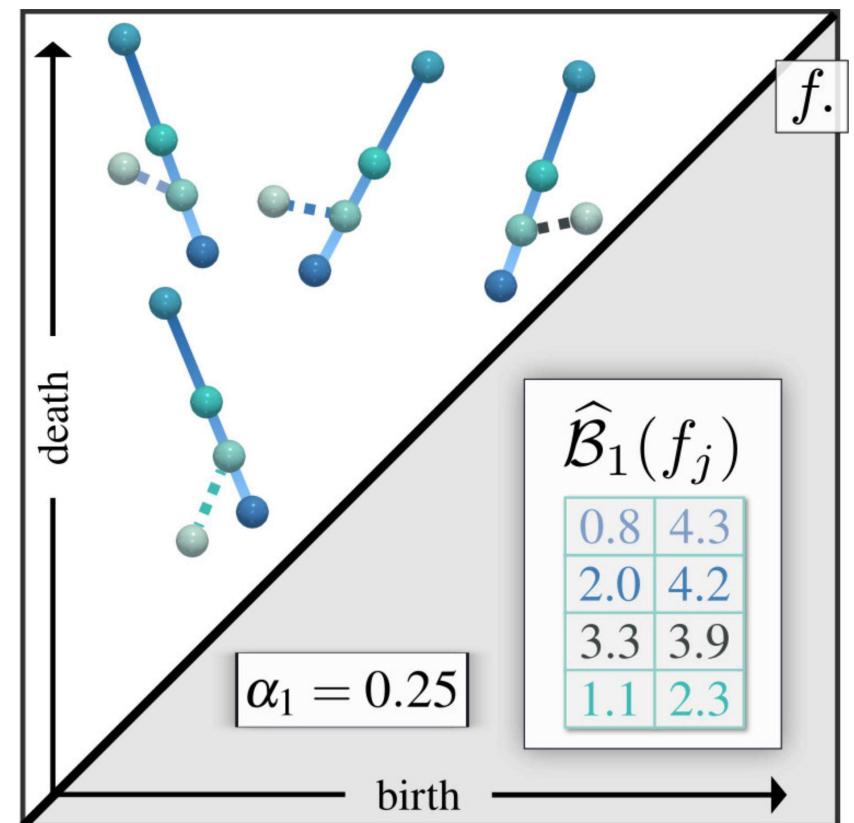
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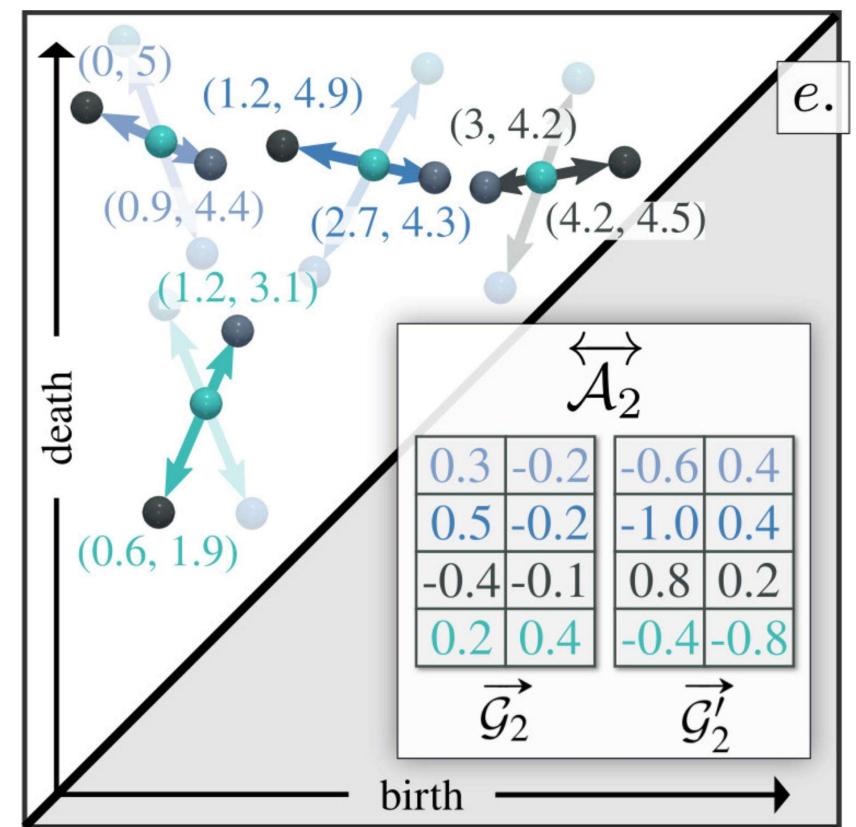
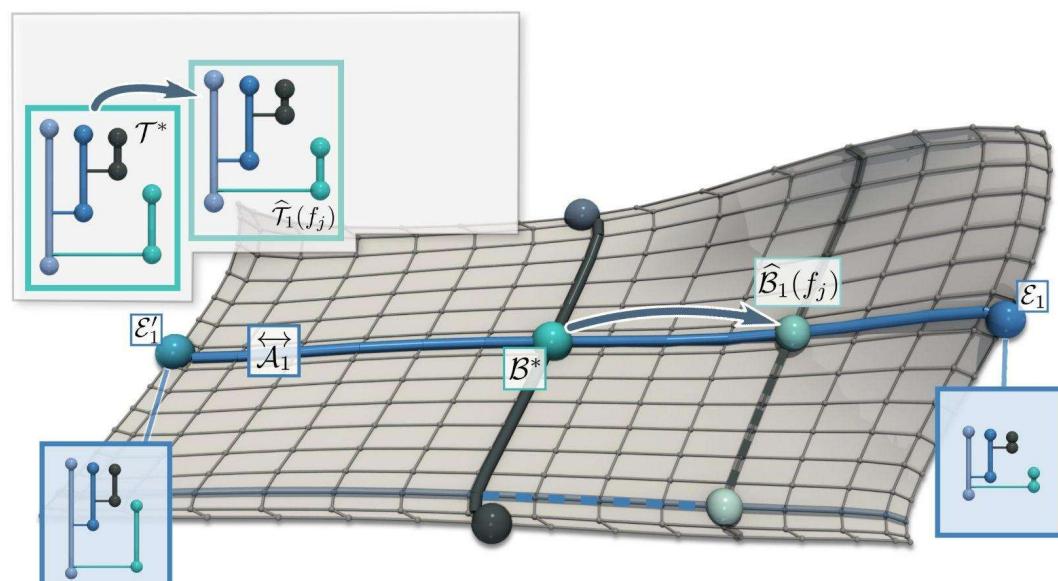
Axis projection



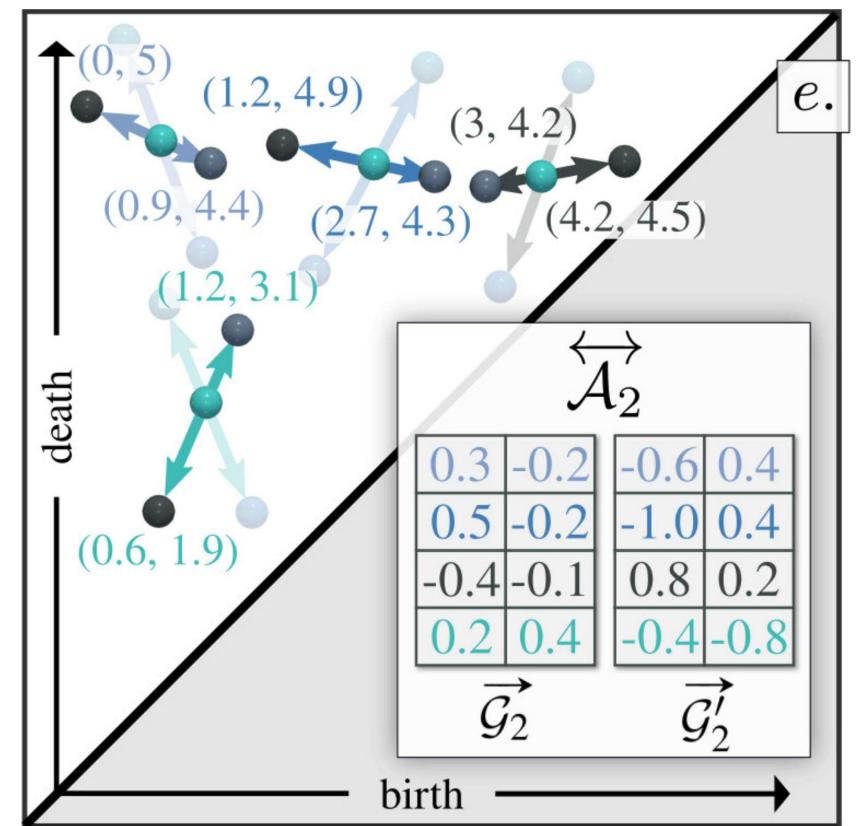
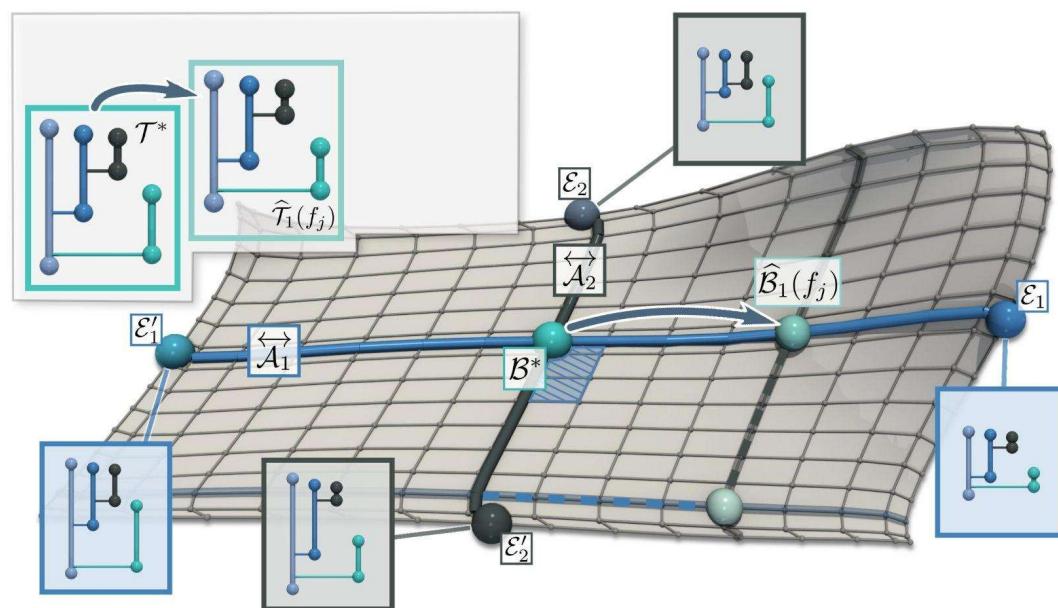
$$\mathcal{B} = \mathcal{E}_O + \vec{\mathcal{A}}_i(\mathcal{B}) = \mathcal{E}_O + \alpha_i \times \vec{\mathcal{G}}_i + (1 - \alpha_i) \times \vec{\mathcal{G}}'_i$$



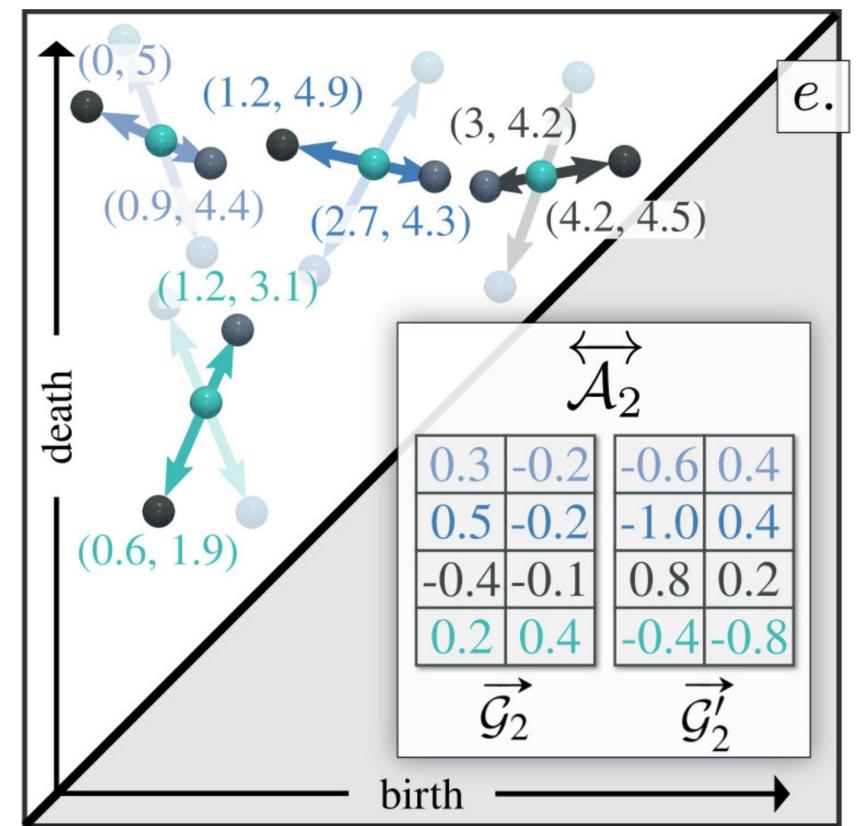
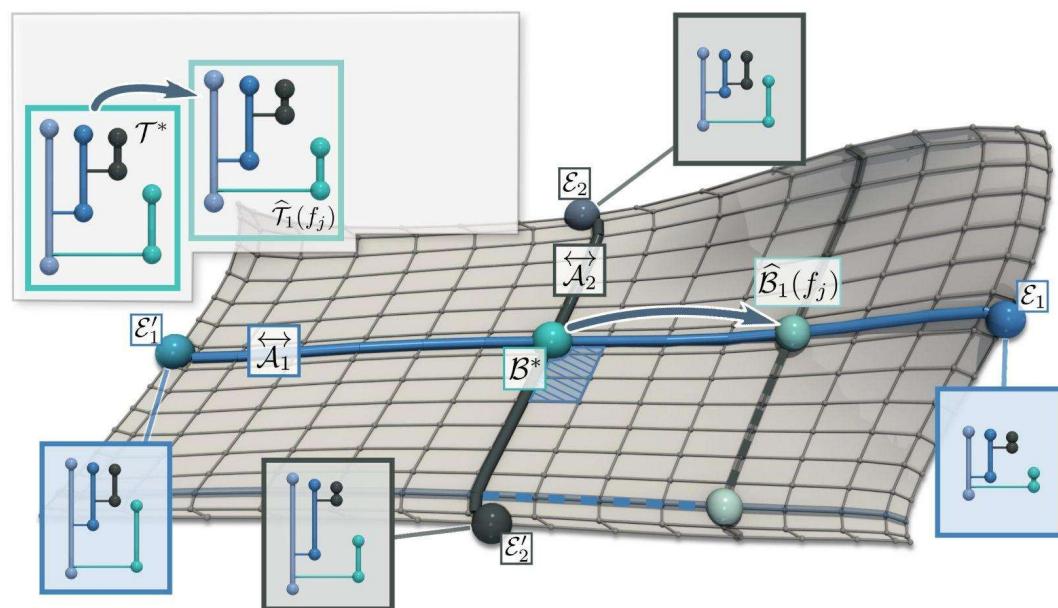
Orthogonal axis



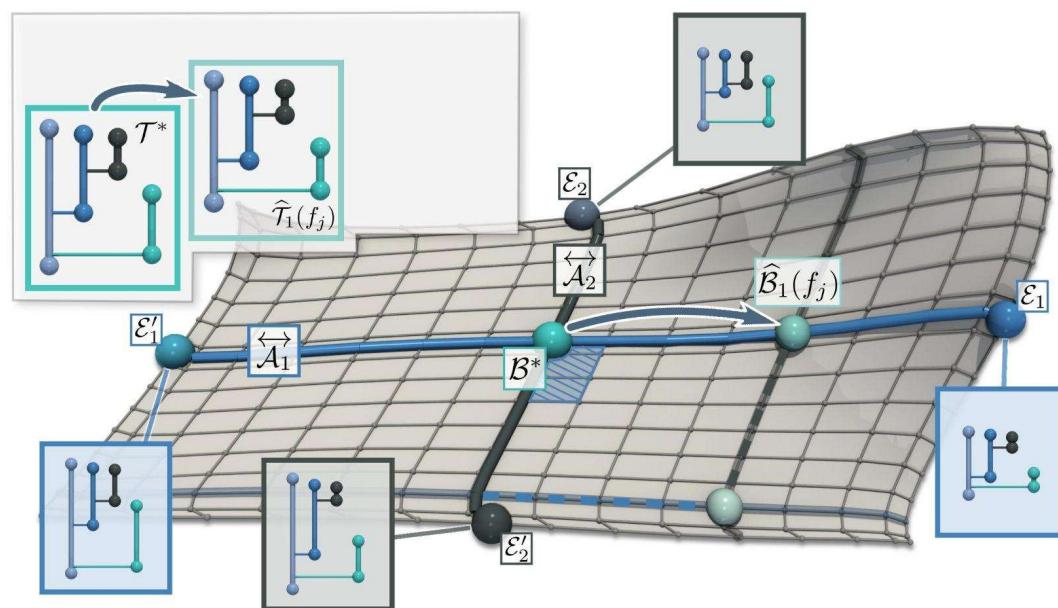
Orthogonal axis



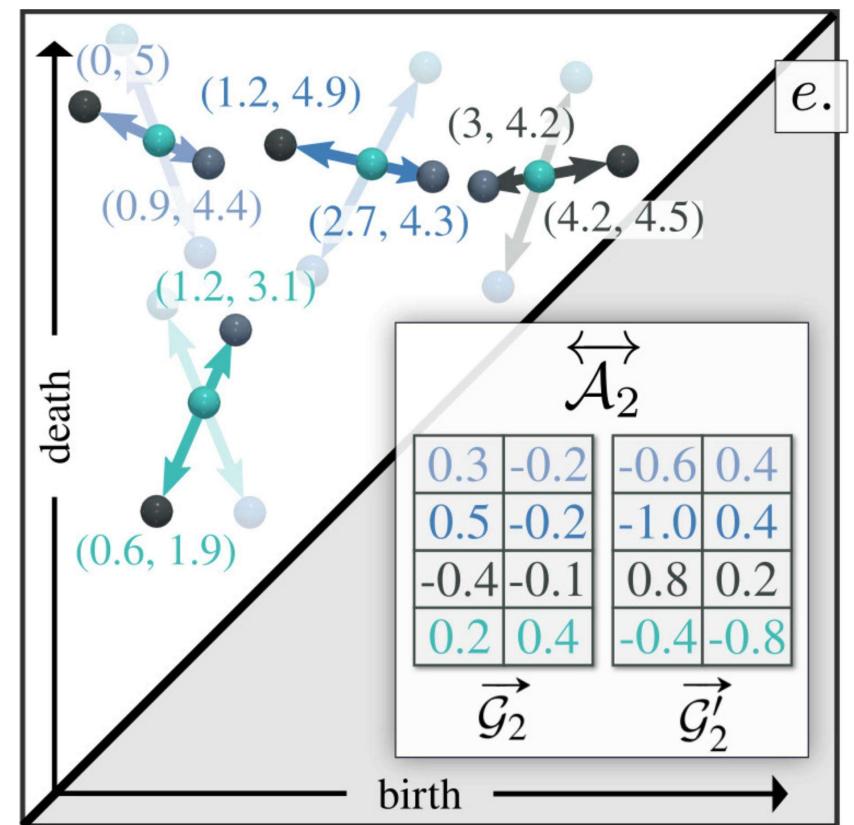
Orthogonal basis



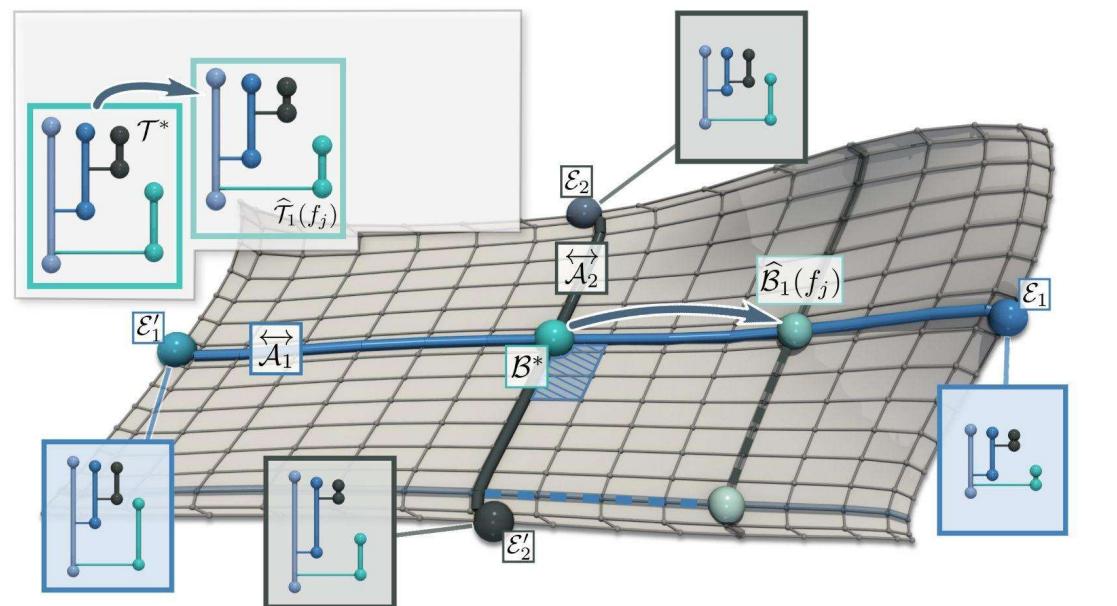
Orthogonal basis



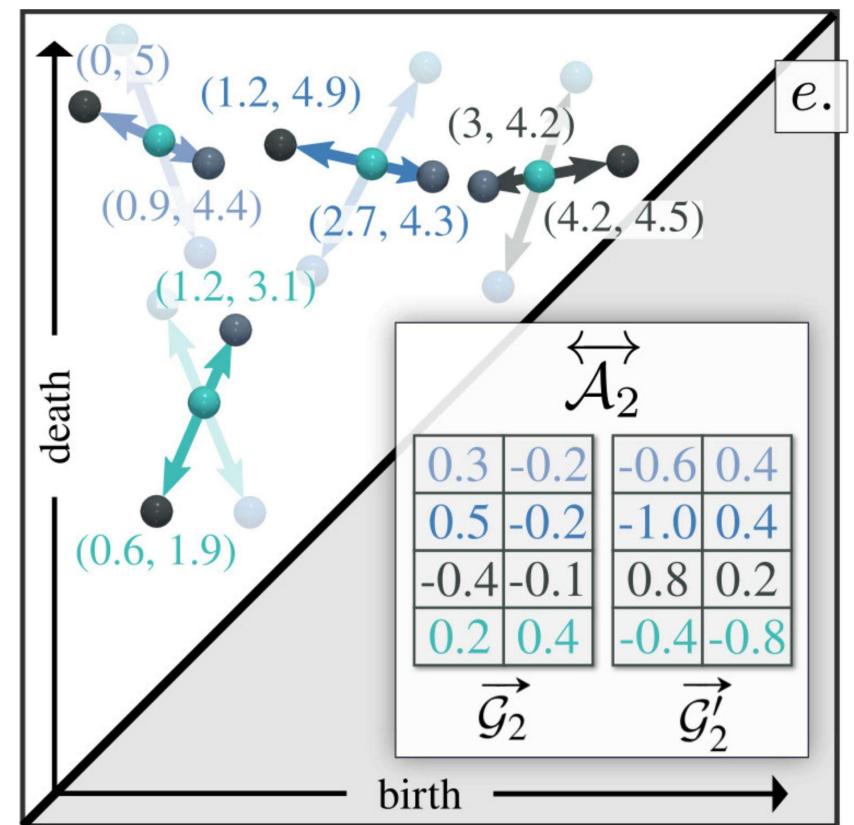
$$B_{\mathbb{B}} = \{\overleftrightarrow{\mathcal{A}}_1, \overleftrightarrow{\mathcal{A}}_2, \dots, \overleftrightarrow{\mathcal{A}}_{d'}\}$$



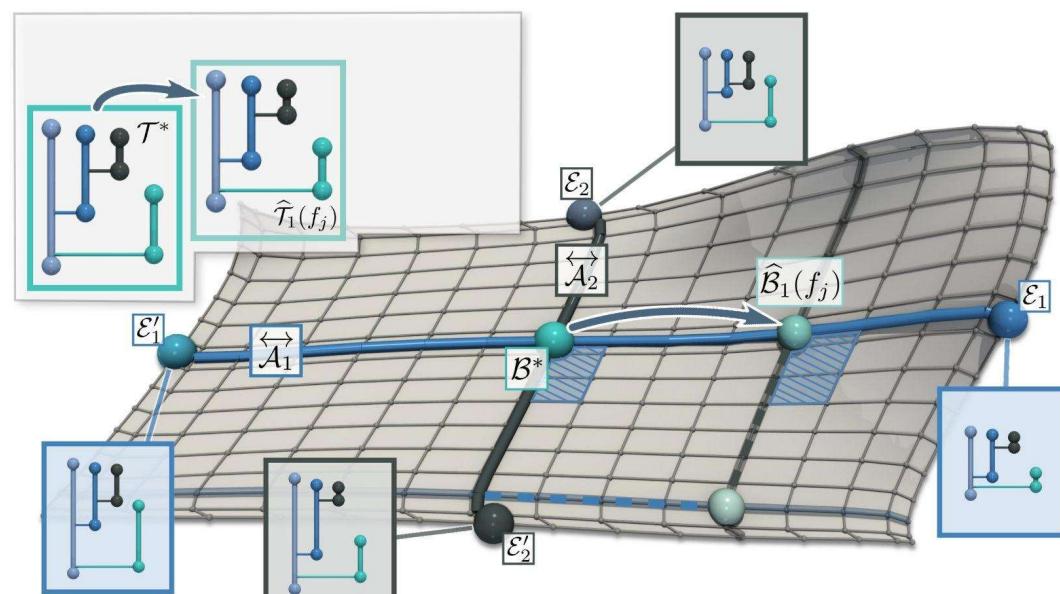
Orthogonal basis



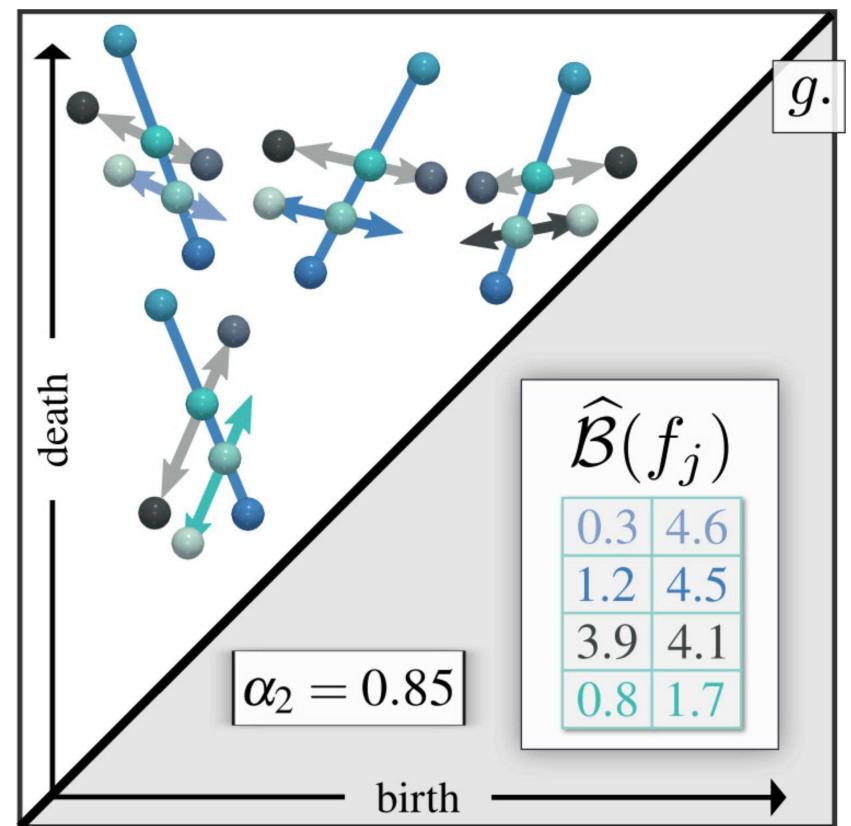
$$B_{\mathbb{B}} = \left\{ \overleftrightarrow{\mathcal{A}}_1, \overleftrightarrow{\mathcal{A}}_2, \dots, \overleftrightarrow{\mathcal{A}}_{d'} \right\} \quad \left\{ \overrightarrow{\mathcal{V}}_1, \overrightarrow{\mathcal{V}}_2, \dots, \overrightarrow{\mathcal{V}}_{d'} \right\}$$



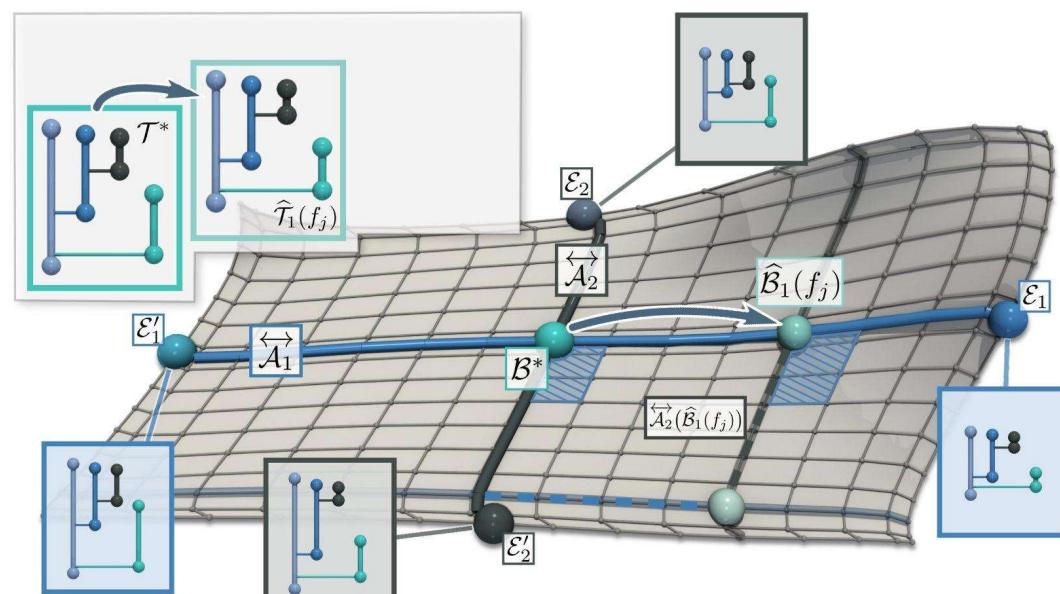
Axis translation



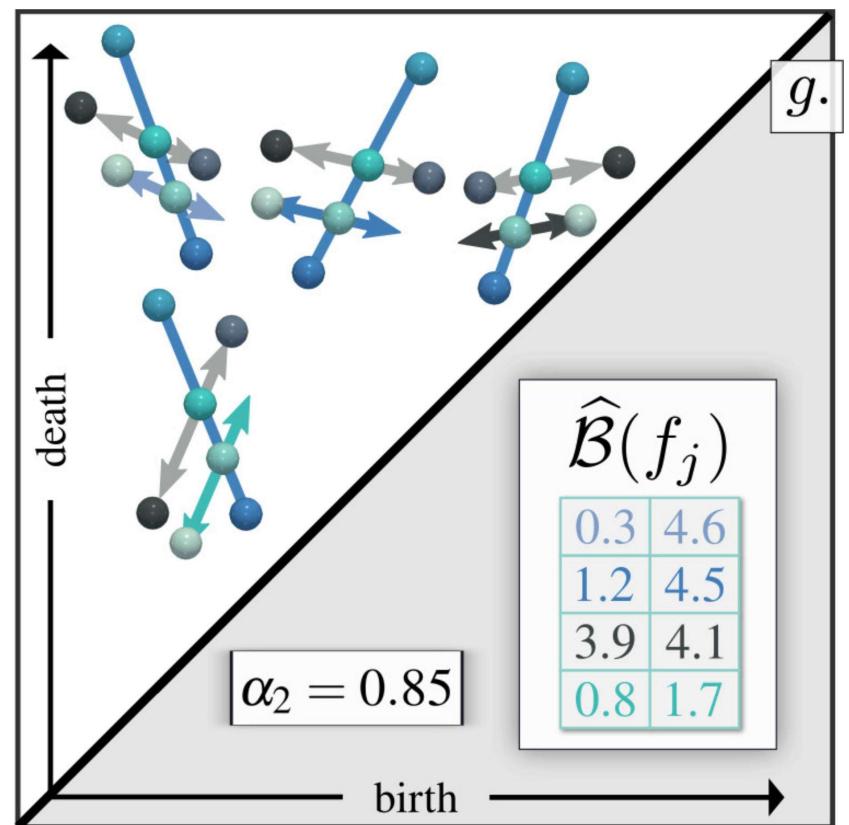
$$\overleftrightarrow{\mathcal{A}}_j(\mathcal{B}) = ((\mathcal{B}, \mathcal{B} + \vec{\mathcal{G}}_j), (\mathcal{B}, \mathcal{B} + \vec{\mathcal{G}}'_j))$$



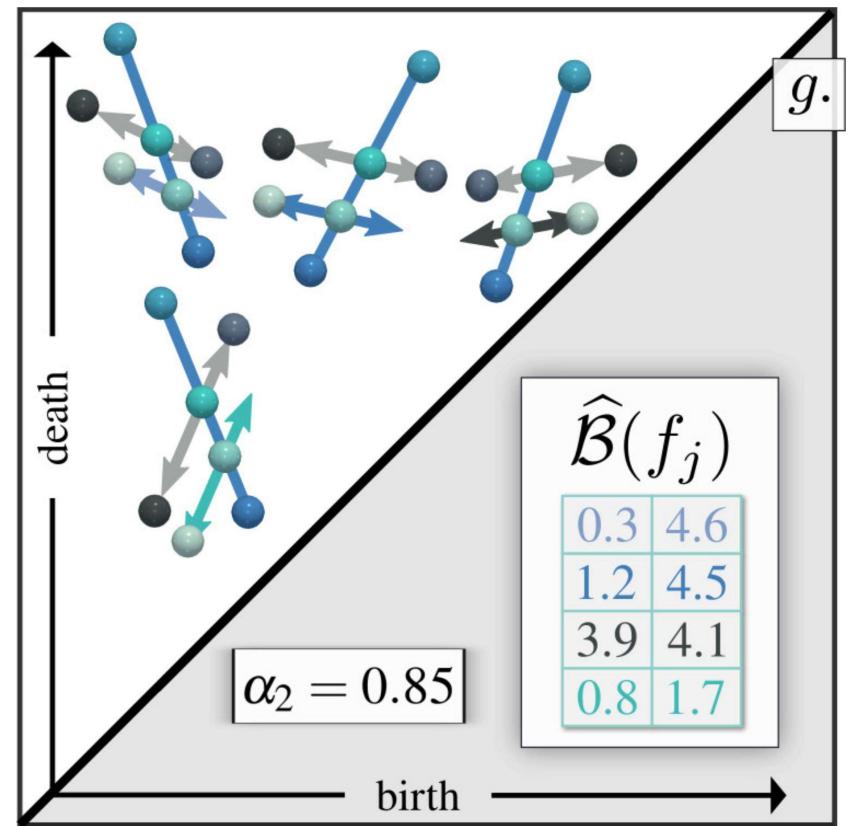
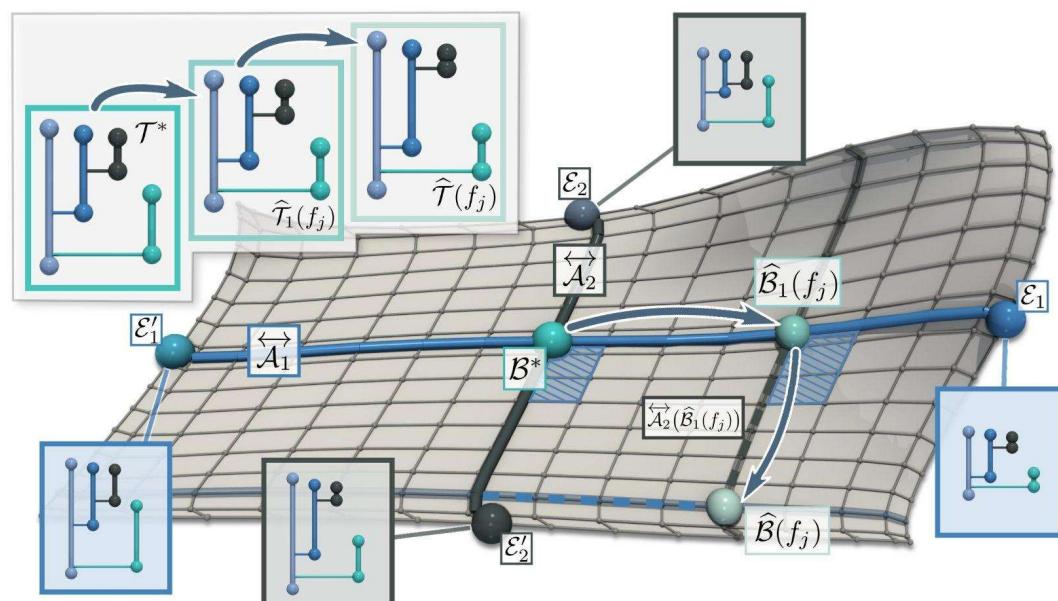
Axis translation



$$\overleftrightarrow{\mathcal{A}}_j(\mathcal{B}) = ((\mathcal{B}, \mathcal{B} + \vec{\mathcal{G}}_j), (\mathcal{B}, \mathcal{B} + \vec{\mathcal{G}}'_j))$$

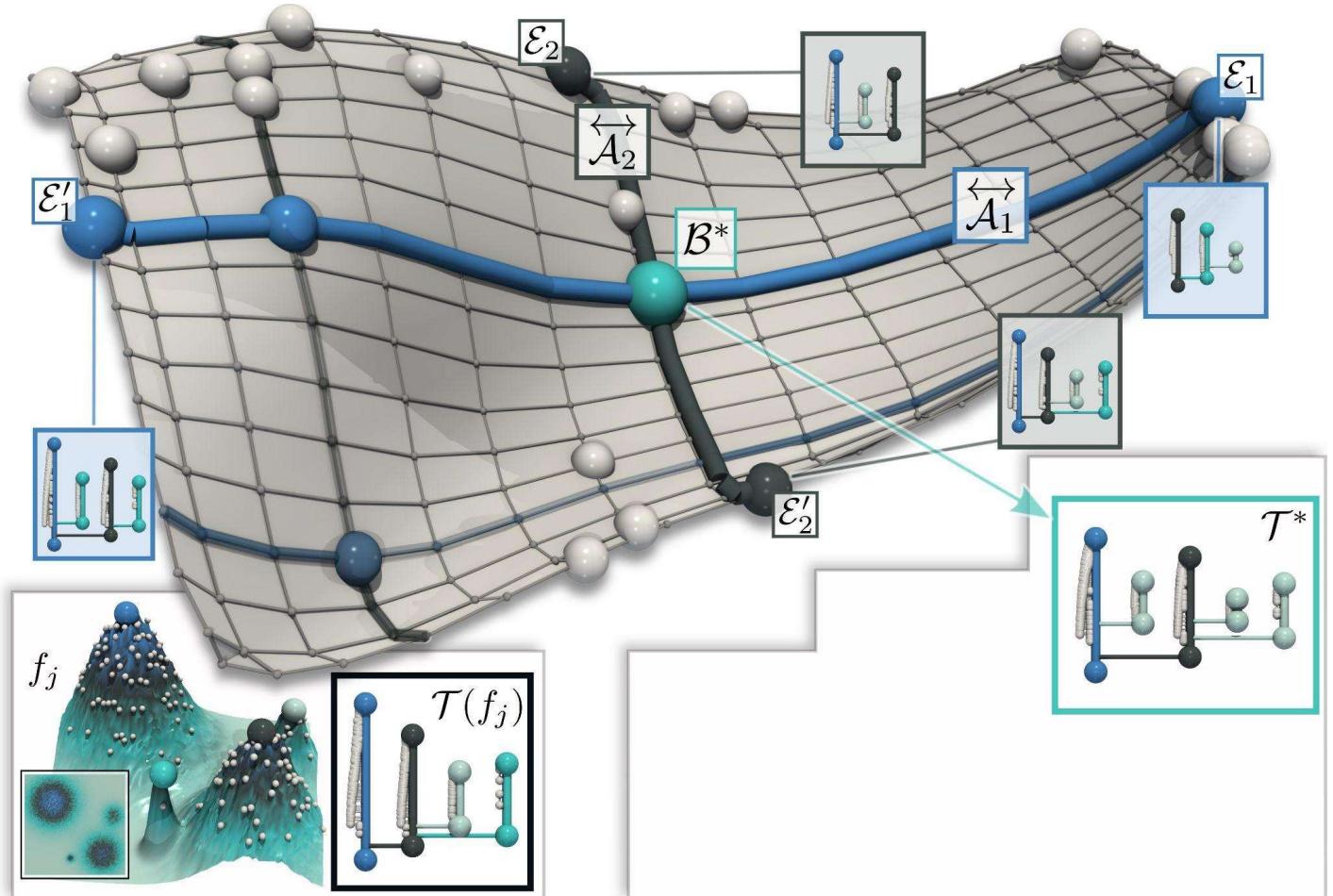


Axis translated projection

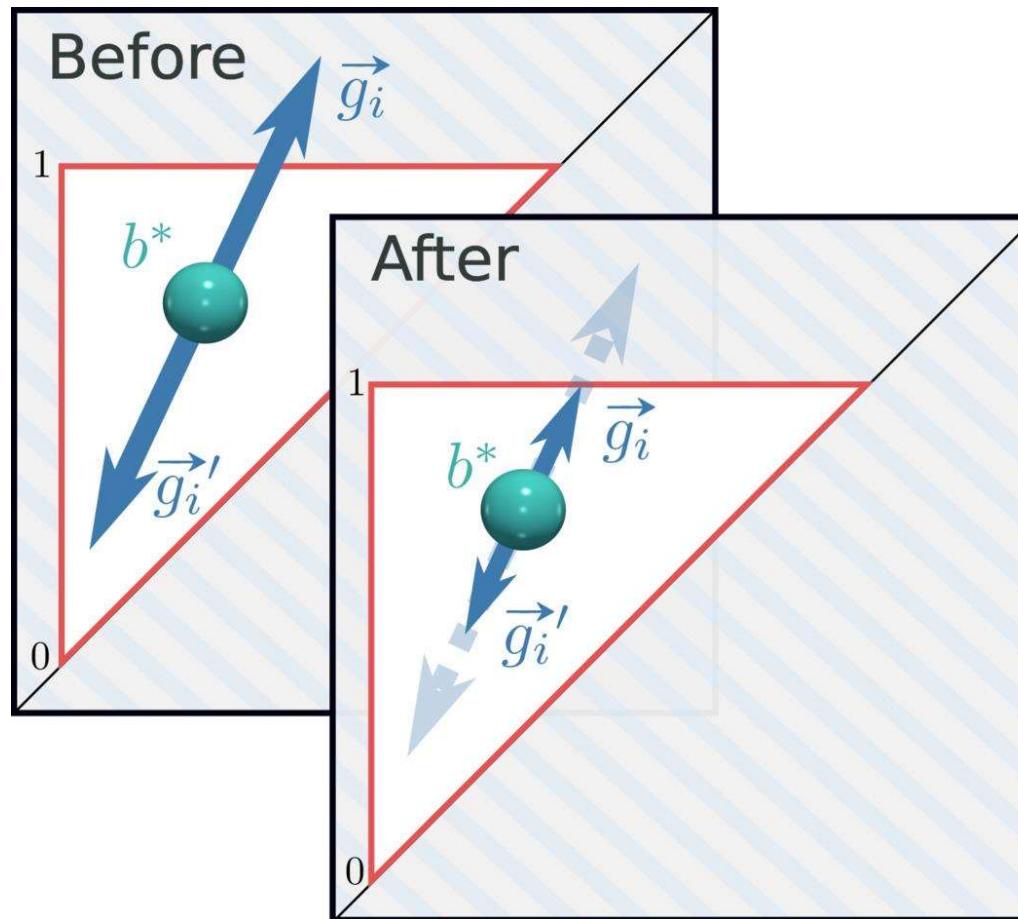


Overview

- **BDT Basis**
 - Barycenter
 - Geodesic axis
 - Orthogonal axes



From BDTs to MTs



Overview

Algorithm 1 Merge Tree Principal Geodesic Analysis (MT-PGA) Algorithm

Input: Set of BDTs $\mathcal{S}_{\mathcal{B}} = \{\mathcal{B}(f_1), \dots, \mathcal{B}(f_N)\}$.

- 1:
 - 2:
 - 3:
 - 4:
 - 5:
 - 6:
 - 7:
 - 8:
 - 9:
 - 10:
 - 11:
 - 12:
 - 13:
 - 14:
 - 15:
 - 16:
-

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- 1:
 - 2:
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-

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Output3: Coordinates $\alpha^j \in [0, 1]^{d_{max}}$ of the input BDTs in $B_{\mathbb{B}}$ (with $j \in \{1, 2, \dots, N\}$).

1:

2:

3:

4:

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10:

11:

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15:

16:

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 - 2:
 - 3:
 - 4:
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```

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7:      $E_{W_2^T}(B_{\mathbb{B}}) \leftarrow \text{EvaluateFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
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8:      $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{OptimizeFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
9:     // Enforce the constraints
10:    while  $\overleftrightarrow{\mathcal{A}_{d'}}$  evolves do
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```

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4:   while  $E_{W_2^T}(B_{\mathbb{B}})$  decreases do
5:     // Optimize the current geodesic axis  $\overleftrightarrow{\mathcal{A}_{d'}}$ 
6:      $\alpha_{d'}^{j \in \{1, 2, \dots, N\}} \leftarrow \text{ProjectTrees}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
7:      $E_{W_2^T}(B_{\mathbb{B}}) \leftarrow \text{EvaluateFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
8:      $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{OptimizeFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
9:     // Enforce the constraints
10:    while  $\overleftrightarrow{\mathcal{A}_{d'}}$  evolves do
11:       $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{EnforceGeodesics}(\mathcal{B}^*, \overleftrightarrow{\mathcal{A}_{d'}});$ 
12:
13:
14:    end while
15:  end while
16: end for
```

Overview

Algorithm 1 Merge Tree Principal Geodesic Analysis (MT-PGA) Algorithm

Input: Set of BDTs $\mathcal{S}_{\mathcal{B}} = \{\mathcal{B}(f_1), \dots, \mathcal{B}(f_N)\}$.

Output1: Basis origin \mathcal{B}^* ;

Output2: Basis geodesic axes $B_{\mathbb{B}} = \{\overleftrightarrow{\mathcal{A}_1}, \overleftrightarrow{\mathcal{A}_2}, \dots, \overleftrightarrow{\mathcal{A}_{d_{max}}}\}$;

Output3: Coordinates $\alpha^j \in [0, 1]^{d_{max}}$ of the input BDTs in $B_{\mathbb{B}}$ (with $j \in \{1, 2, \dots, N\}$).

```
1:  $\mathcal{B}^* \leftarrow \text{WassersteinBarycenter}(\mathcal{S}_{\mathcal{B}});$ 
2: for  $d' \in \{1, 2, \dots, d_{max}\}$  do
3:    $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{InitializeGeodesicAxis}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}});$ 
4:   while  $E_{W_2^T}(B_{\mathbb{B}})$  decreases do
5:     // Optimize the current geodesic axis  $\overleftrightarrow{\mathcal{A}_{d'}}$ 
6:      $\alpha_{d'}^{j \in \{1, 2, \dots, N\}} \leftarrow \text{ProjectTrees}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
7:      $E_{W_2^T}(B_{\mathbb{B}}) \leftarrow \text{EvaluateFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
8:      $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{OptimizeFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
9:     // Enforce the constraints
10:    while  $\overleftrightarrow{\mathcal{A}_{d'}}$  evolves do
11:       $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{EnforceGeodesics}(\mathcal{B}^*, \overleftrightarrow{\mathcal{A}_{d'}});$ 
12:       $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{EnforceNegativeCollinearity}(\overleftrightarrow{\mathcal{A}_{d'}});$ 
13:
14:    end while
15:  end while
16: end for
```

Overview

Algorithm 1 Merge Tree Principal Geodesic Analysis (MT-PGA) Algorithm

Input: Set of BDTs $\mathcal{S}_{\mathcal{B}} = \{\mathcal{B}(f_1), \dots, \mathcal{B}(f_N)\}$.

Output1: Basis origin \mathcal{B}^* ;

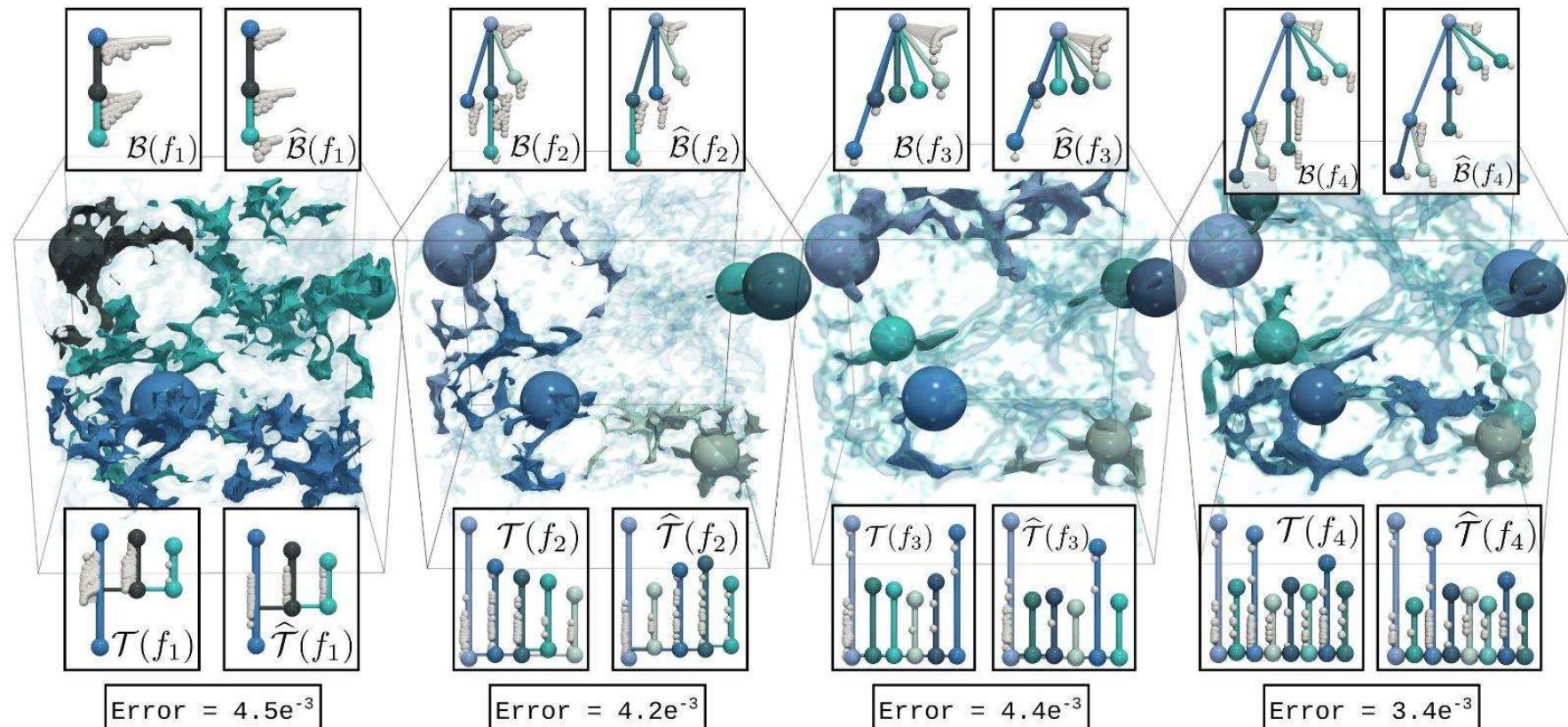
Output2: Basis geodesic axes $B_{\mathbb{B}} = \{\overleftrightarrow{\mathcal{A}_1}, \overleftrightarrow{\mathcal{A}_2}, \dots, \overleftrightarrow{\mathcal{A}_{d_{max}}}\}$;

Output3: Coordinates $\alpha^j \in [0, 1]^{d_{max}}$ of the input BDTs in $B_{\mathbb{B}}$ (with $j \in \{1, 2, \dots, N\}$).

```
1:  $\mathcal{B}^* \leftarrow \text{WassersteinBarycenter}(\mathcal{S}_{\mathcal{B}});$ 
2: for  $d' \in \{1, 2, \dots, d_{max}\}$  do
3:    $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{InitializeGeodesicAxis}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}});$ 
4:   while  $E_{W_2^T}(B_{\mathbb{B}})$  decreases do
5:     // Optimize the current geodesic axis  $\overleftrightarrow{\mathcal{A}_{d'}}$ 
6:      $\alpha_{d'}^{j \in \{1, 2, \dots, N\}} \leftarrow \text{ProjectTrees}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
7:      $E_{W_2^T}(B_{\mathbb{B}}) \leftarrow \text{EvaluateFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
8:      $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{OptimizeFittingEnergy}(\mathcal{S}_{\mathcal{B}}, \mathcal{B}^*, B_{\mathbb{B}}, \alpha^{j \in \{1, 2, \dots, N\}});$ 
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12:       $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{EnforceNegativeCollinearity}(\overleftrightarrow{\mathcal{A}_{d'}});$ 
13:       $\overleftrightarrow{\mathcal{A}_{d'}} \leftarrow \text{EnforceOrthogonality}(B_{\mathbb{B}}, \overleftrightarrow{\mathcal{A}_{d'}});$ 
14:    end while
15:  end while
16: end for
```

Data reduction

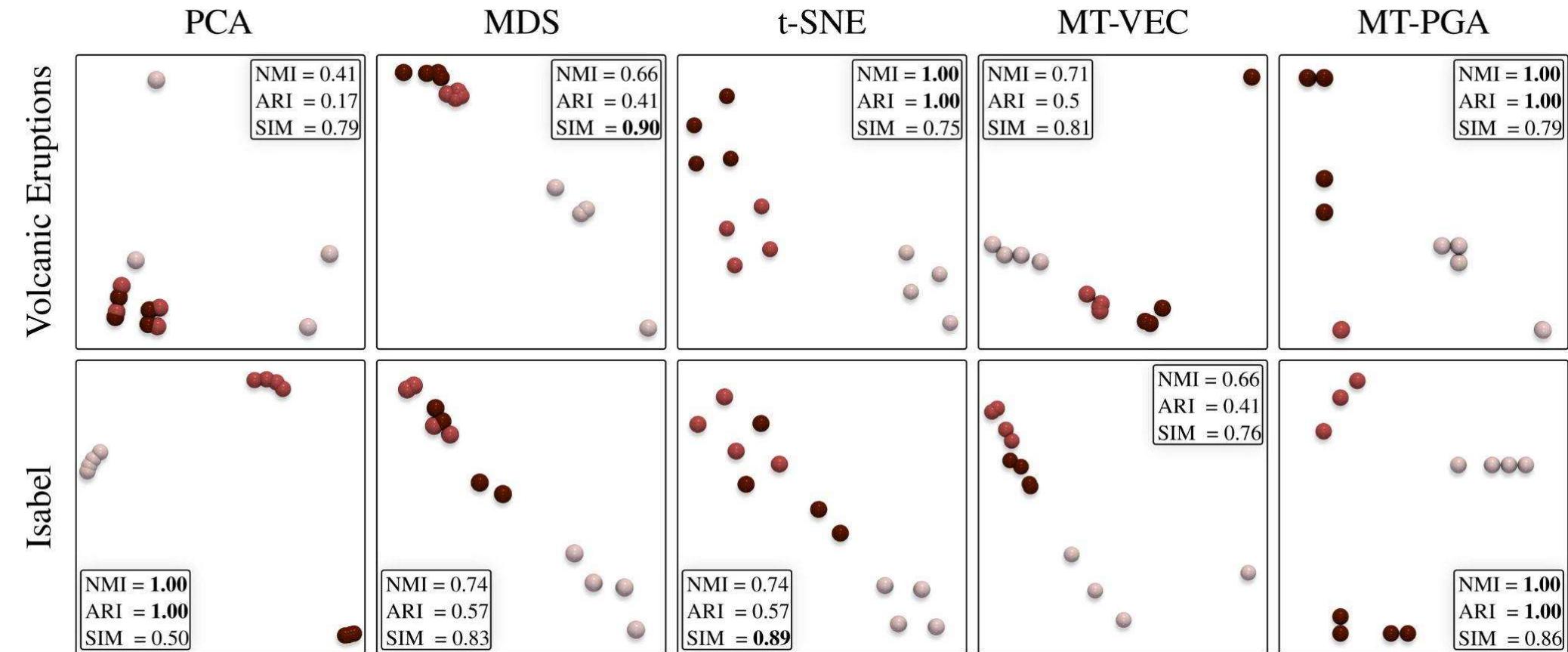
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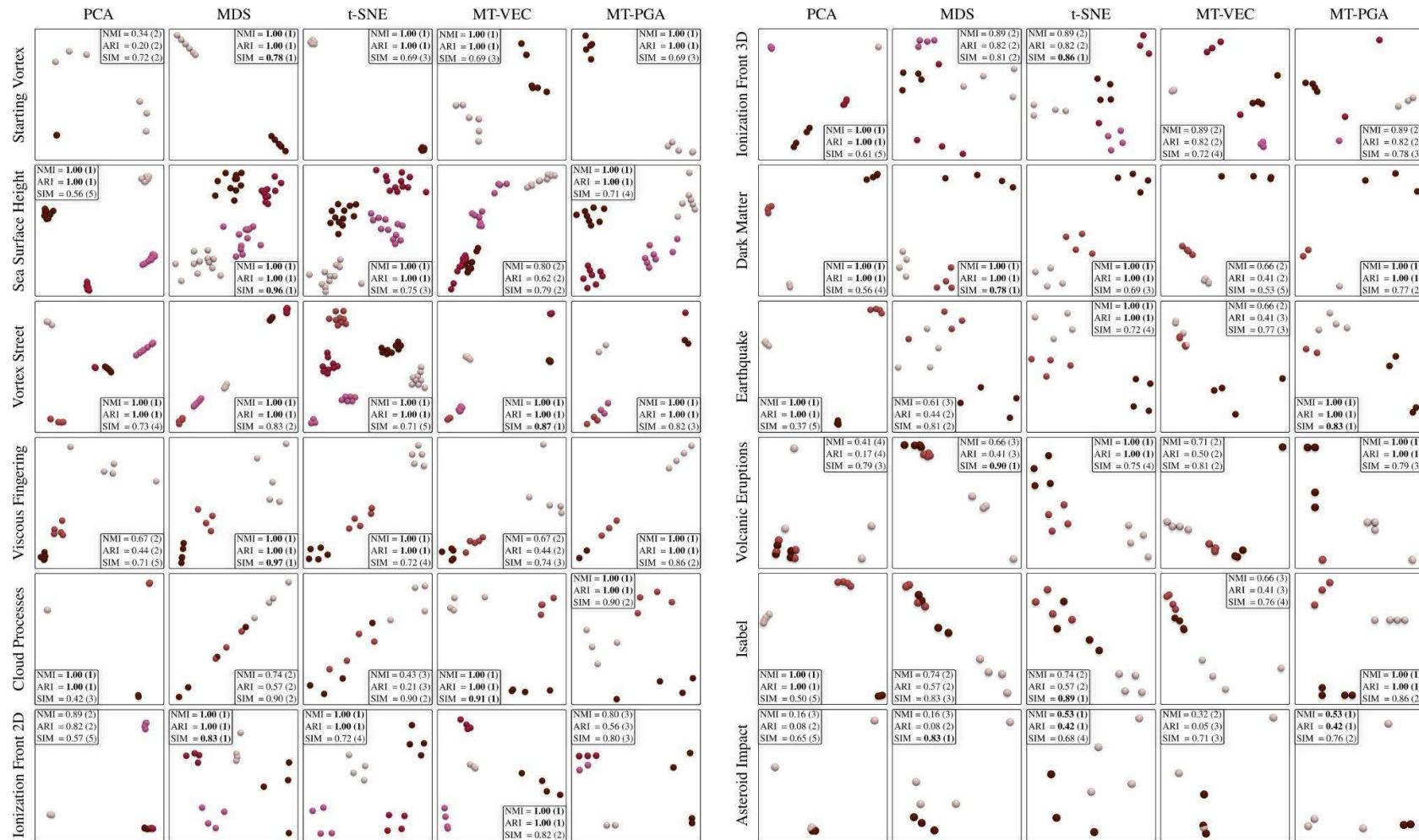
Data reduction

Dataset	N	$ \mathcal{B} $	PD-PGA		MT-PGA	
			Factor	Error	Factor	Error
Asteroid Impact (3D)	7	1,295	2.97	0.07	4.84	0.22
Cloud processes (2D)	12	1,209	5.94	0.19	7.39	0.01
Viscous fingering (3D)	15	118	2.23	0.13	4.71	0.02
Dark matter (3D)	40	2,592	10.00	0.04	19.27	0.04
Volcanic eruptions (2D)	12	811	9.99	0.12	4.83	0.04
Ionization front (2D)	16	135	2.56	0.14	5.12	0.40
Ionization front (3D)	16	763	3.27	0.17	4.85	0.46
Earthquake (3D)	12	1,203	1.42	0.18	2.19	0.33
Isabel (3D)	12	1,338	5.49	0.27	9.25	0.05
Starting Vortex (2D)	12	124	1.76	0.07	4.42	0.01
Sea Surface Height (2D)	48	1,787	19.59	0.18	9.48	0.48
Vortex Street (2D)	45	23	1.86	0.04	11.84	0.02

Dimensionality reduction



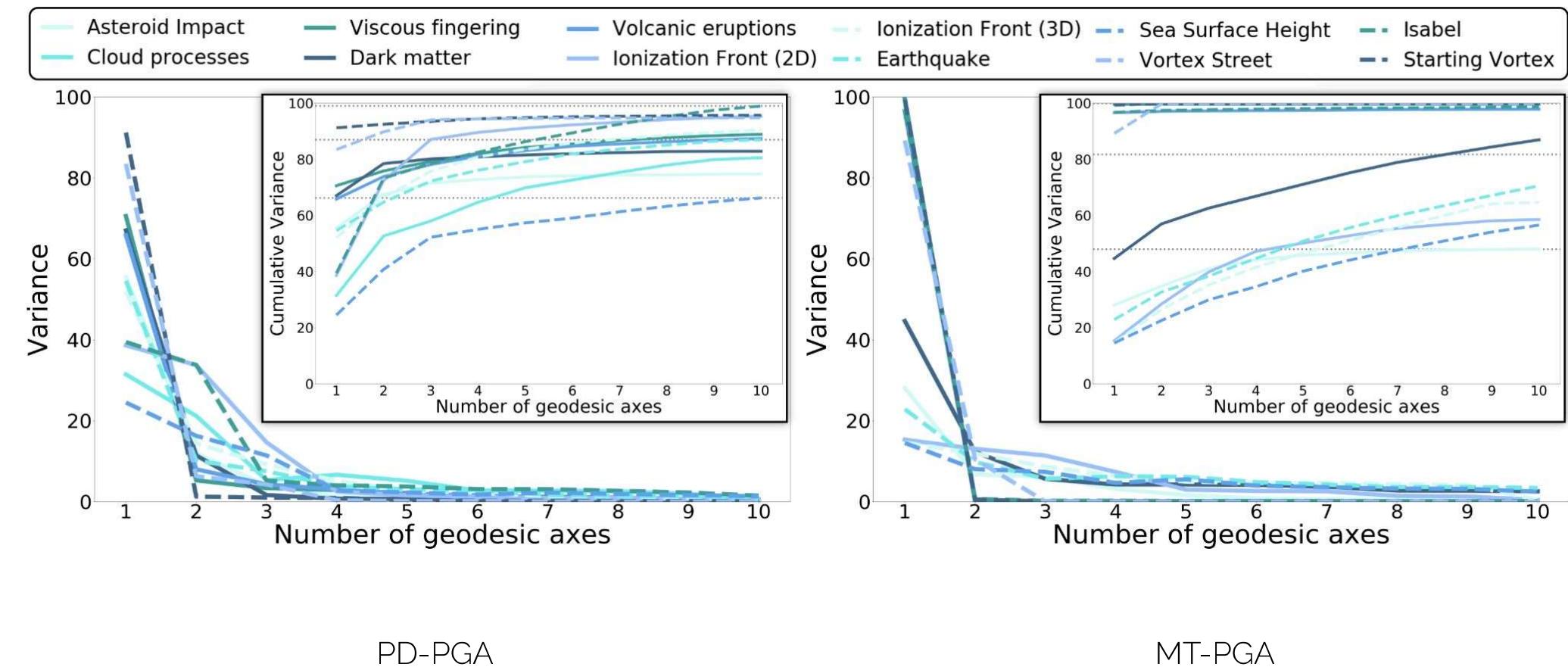
Dimensionality reduction



Dimensionality reduction

Indicator	PCA	MDS (W_2^T) [66]	t-SNE (W_2^T) [118]	MT-VEC	MT-PGA
NMI	0.79	0.82	0.88	0.78	0.94
ARI	0.71	0.73	0.84	0.64	0.90
SIM	0.60	0.85	0.75	0.76	0.80

Variance

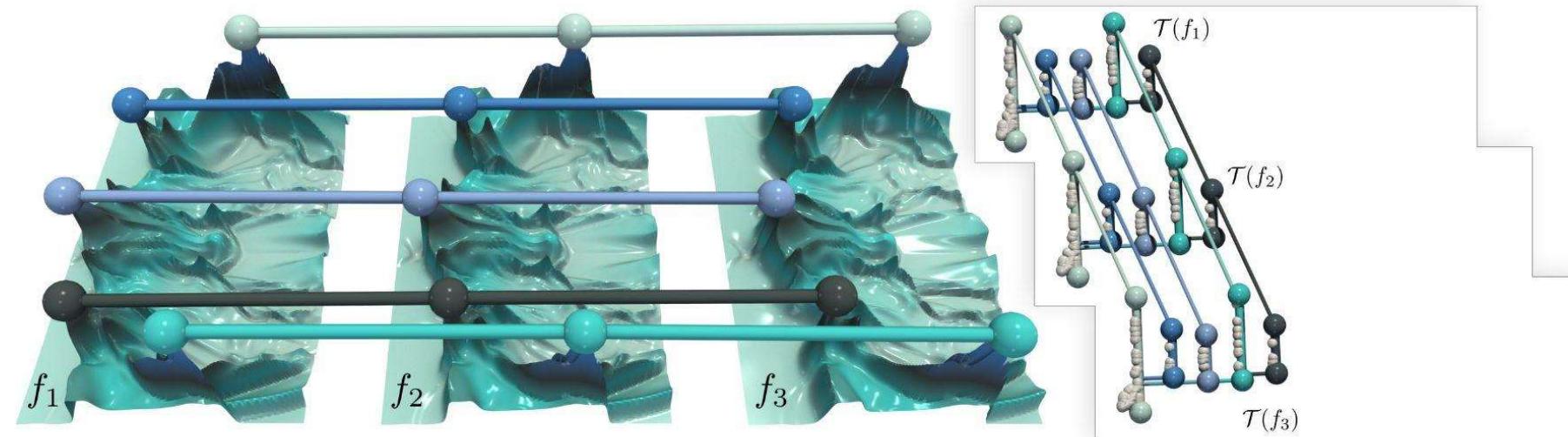


Data reduction

- **Only store**
 - The basis
 - The coordinates

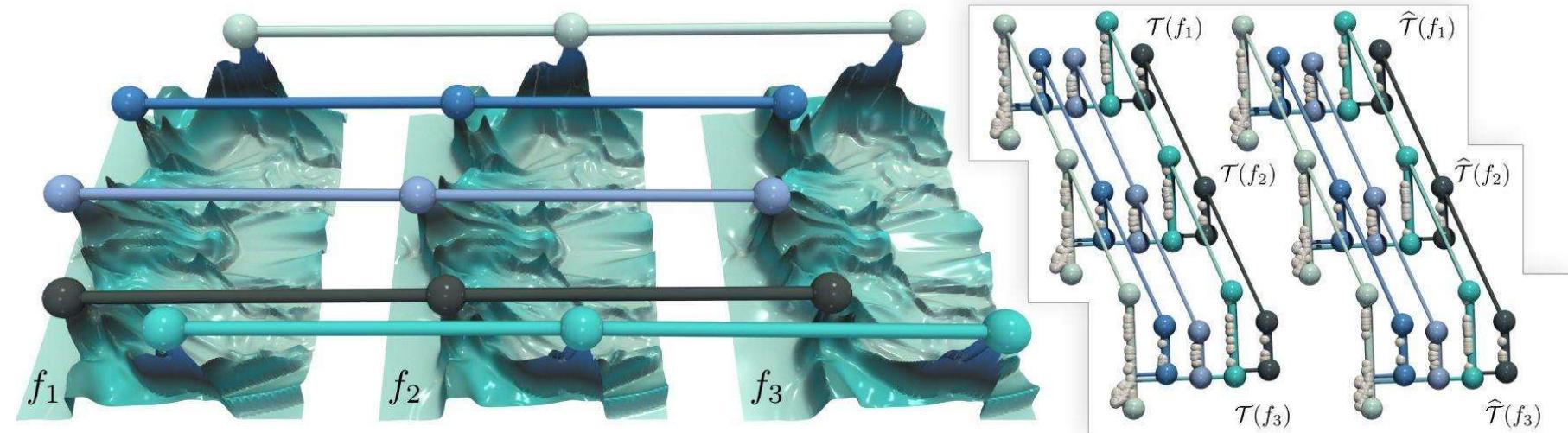
Data reduction

- Only store
 - The basis
 - The coordinates



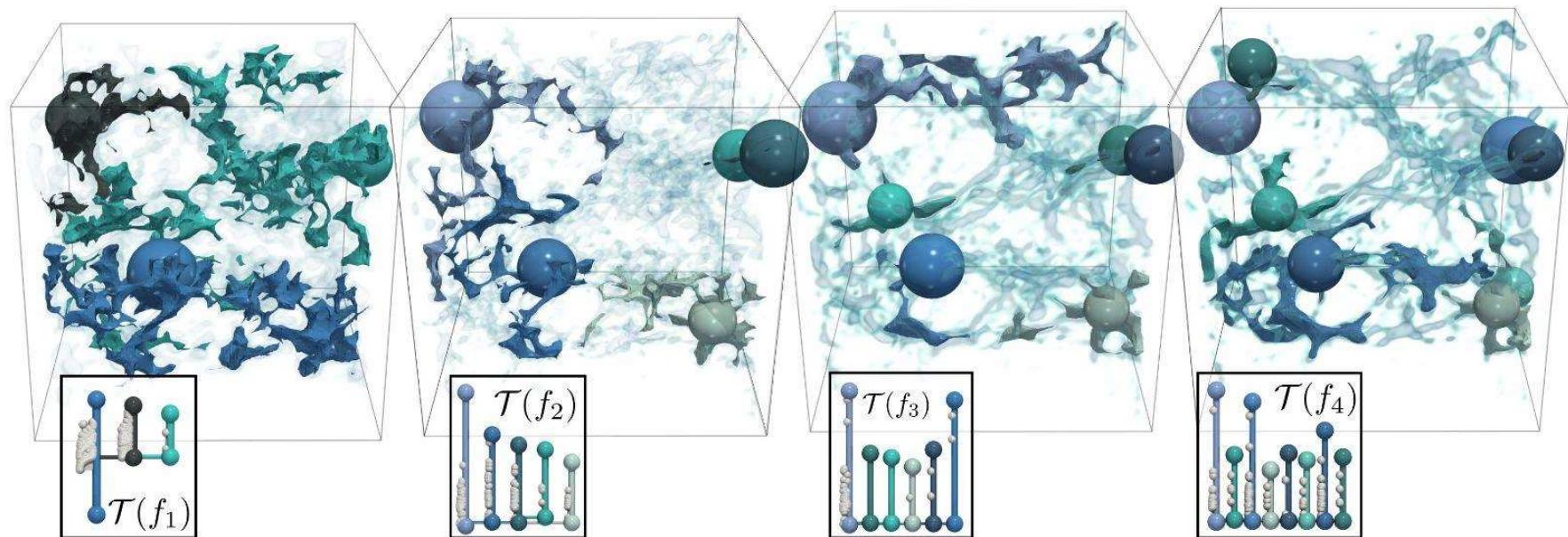
Data reduction

- Only store
 - The basis
 - The coordinates



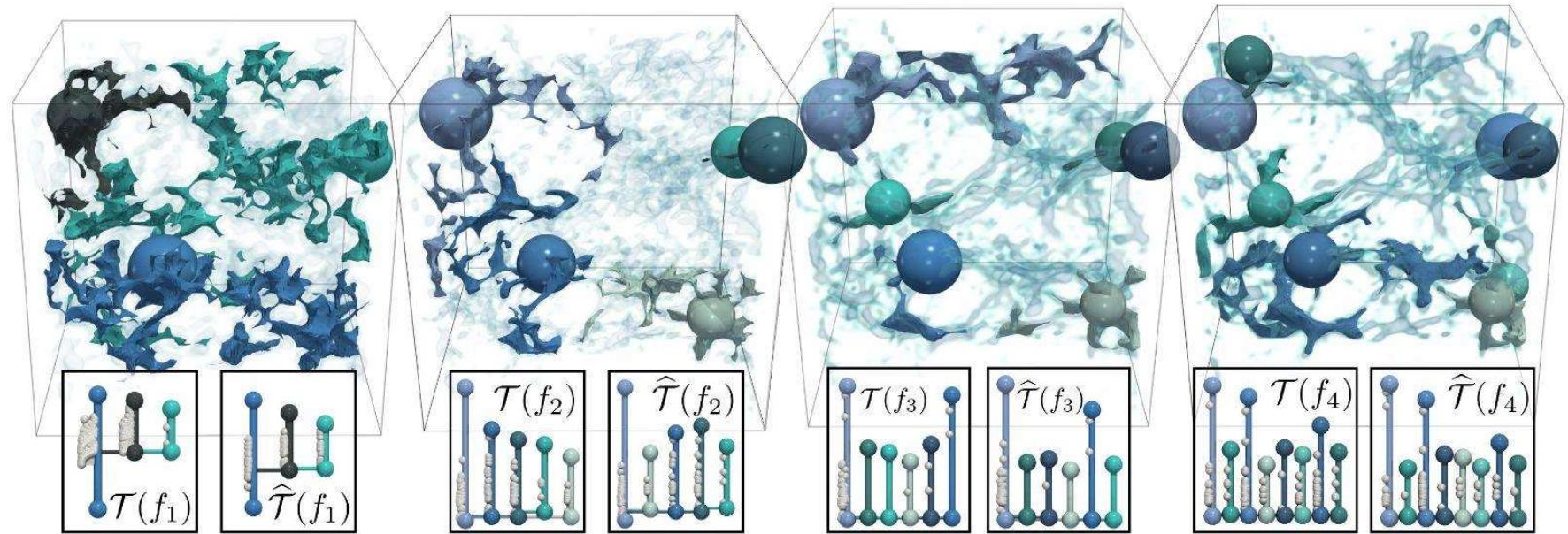
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Data reduction

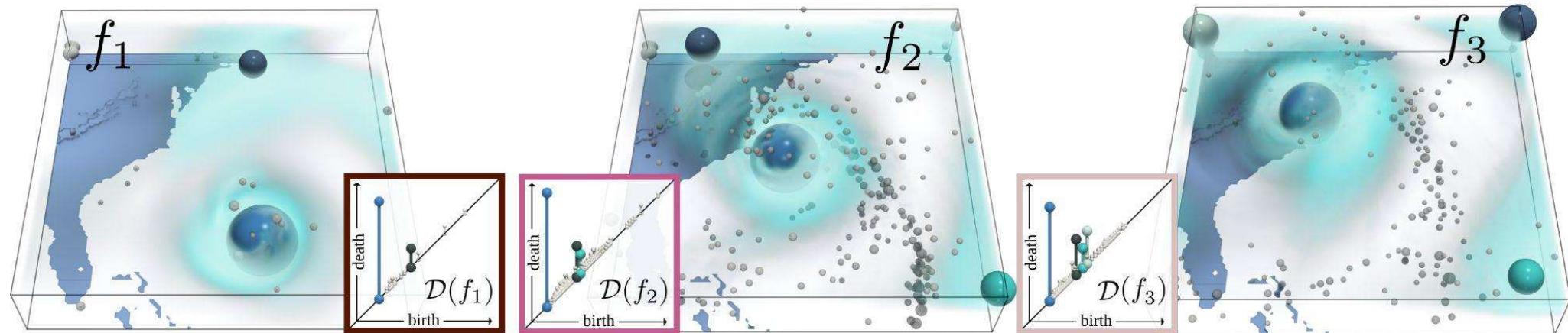


Data reduction

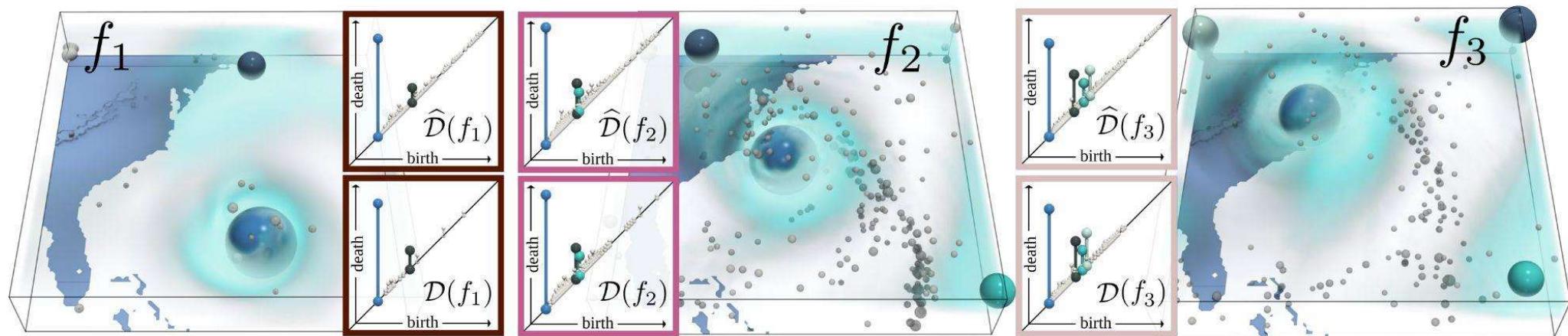
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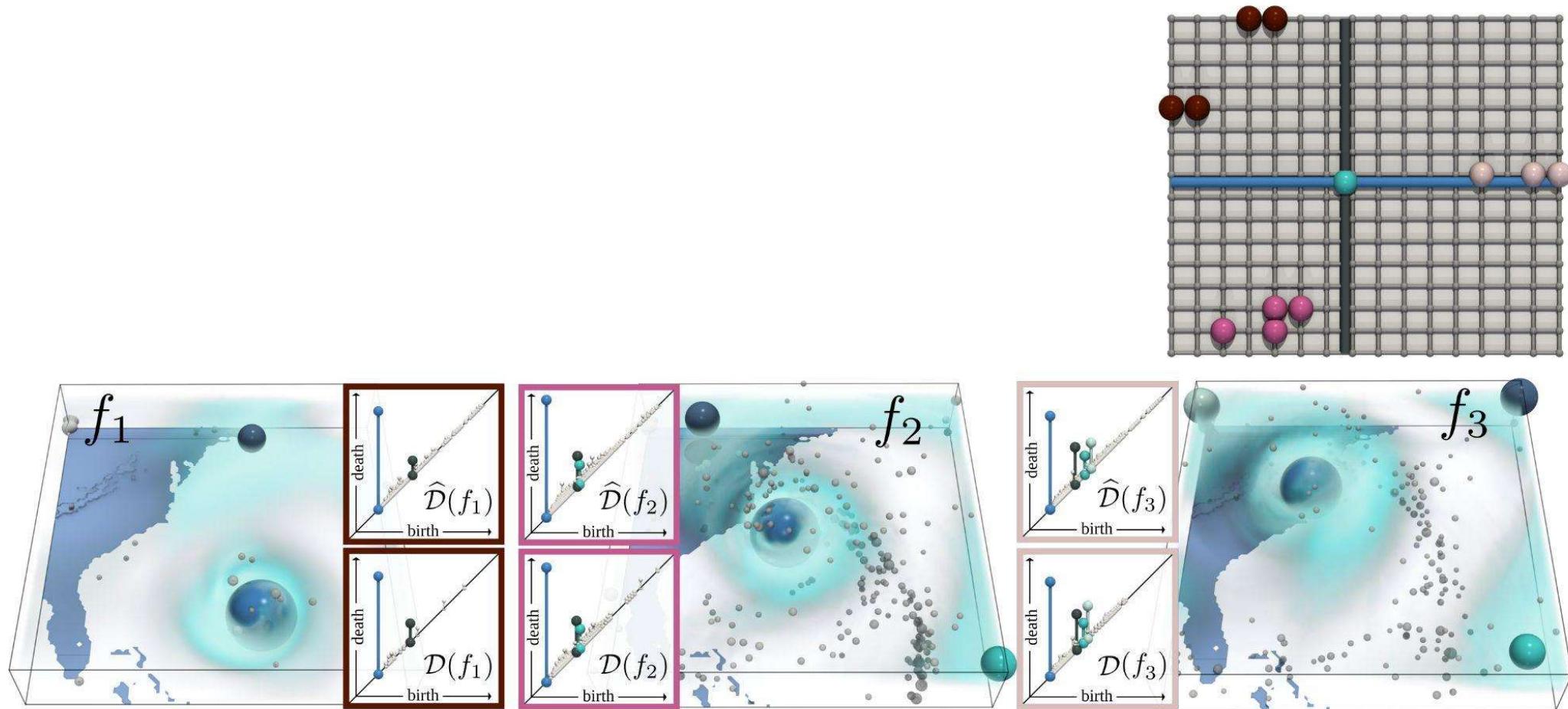
PD-PGA



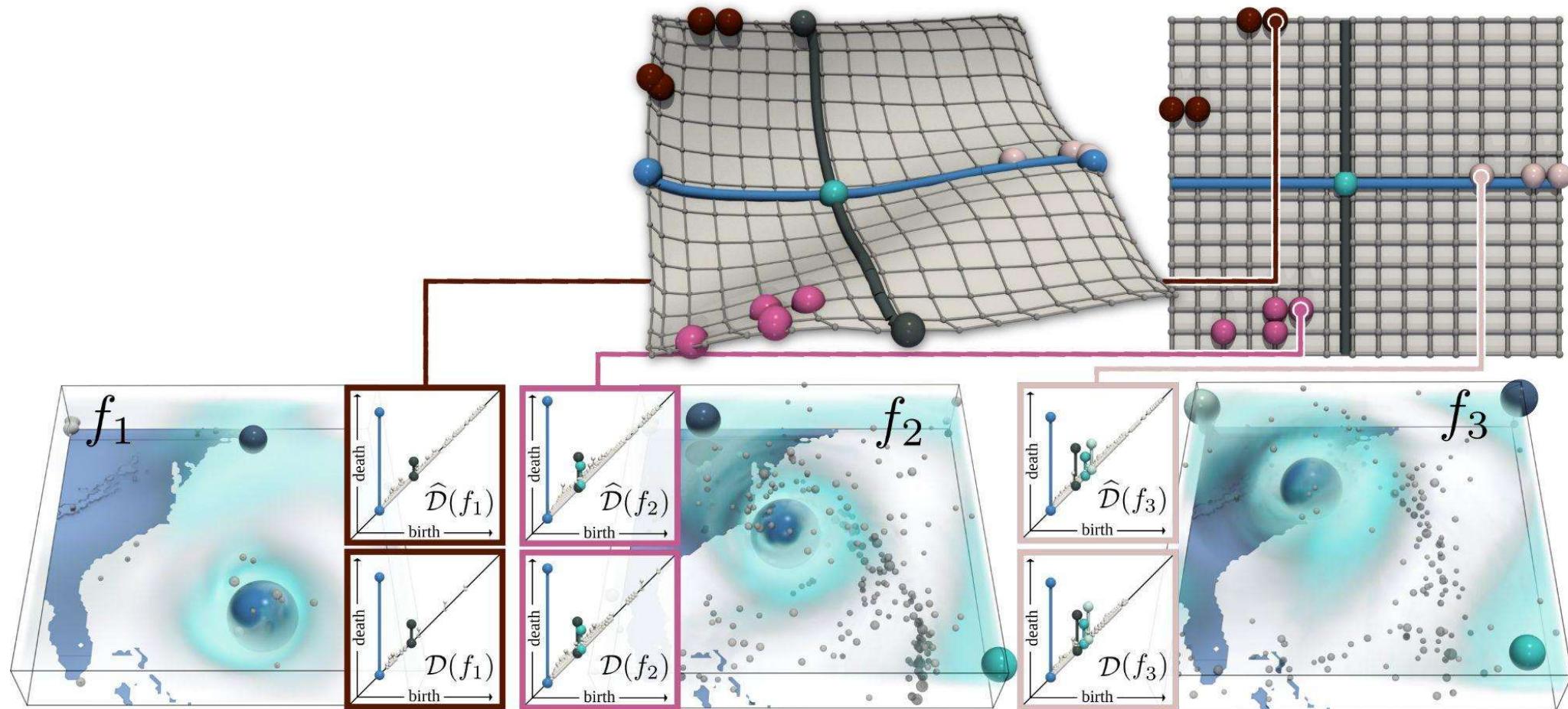
PD-PGA



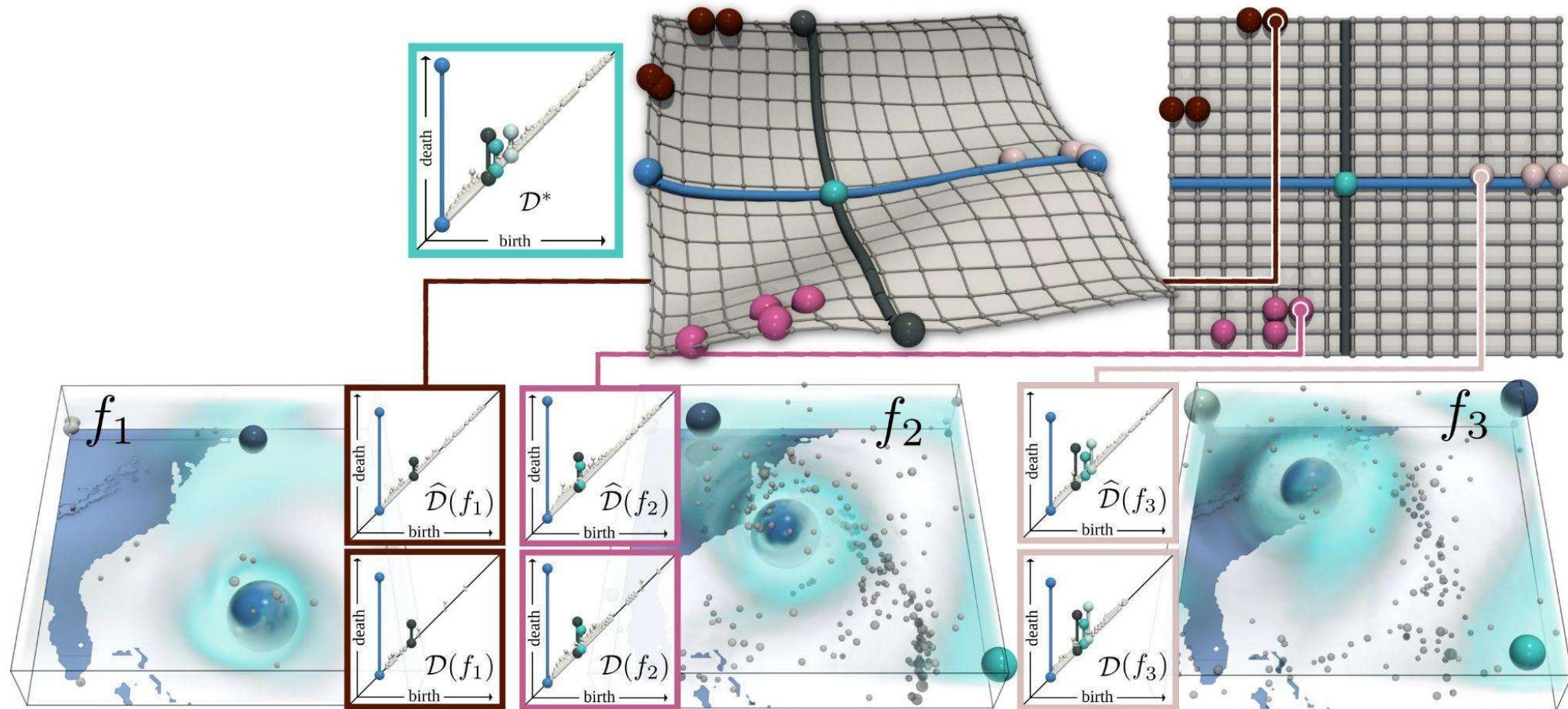
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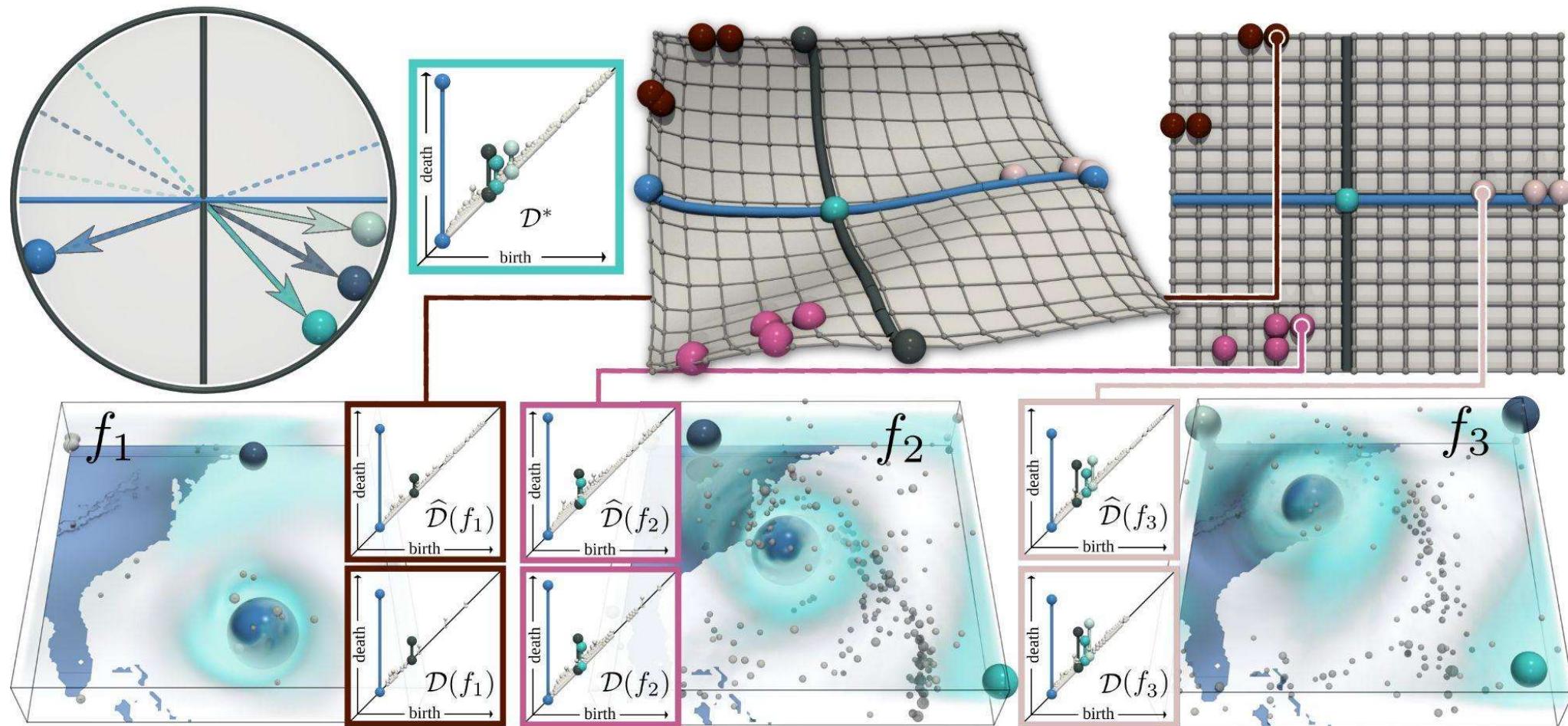
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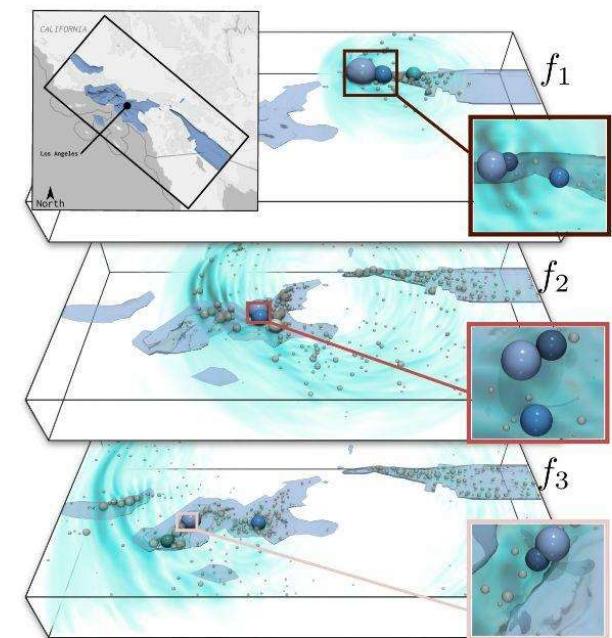
PD-PGA



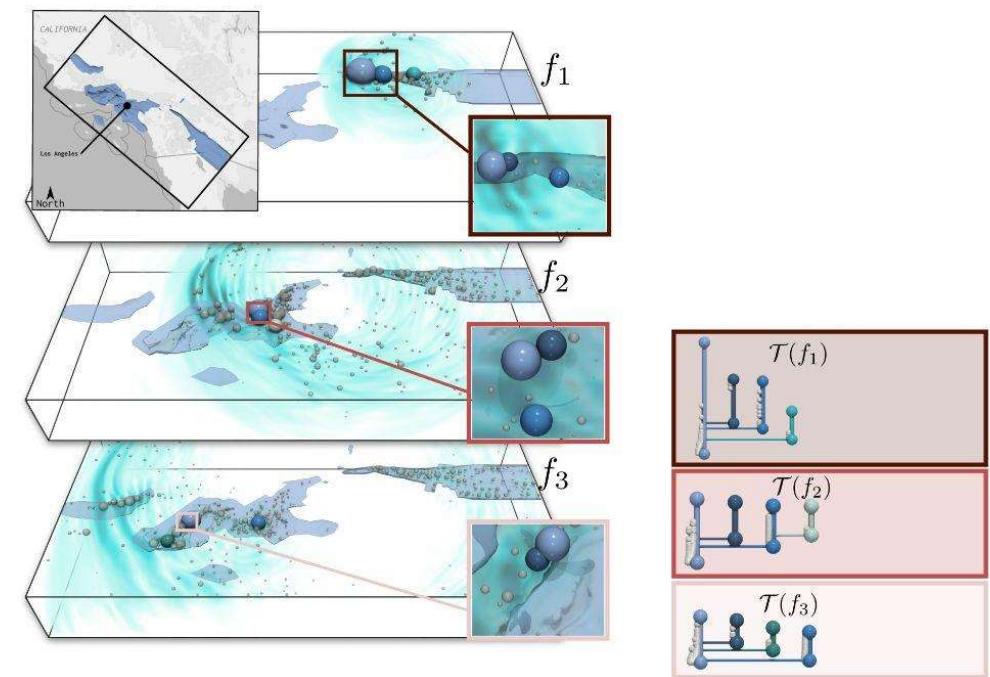
PD-PGA



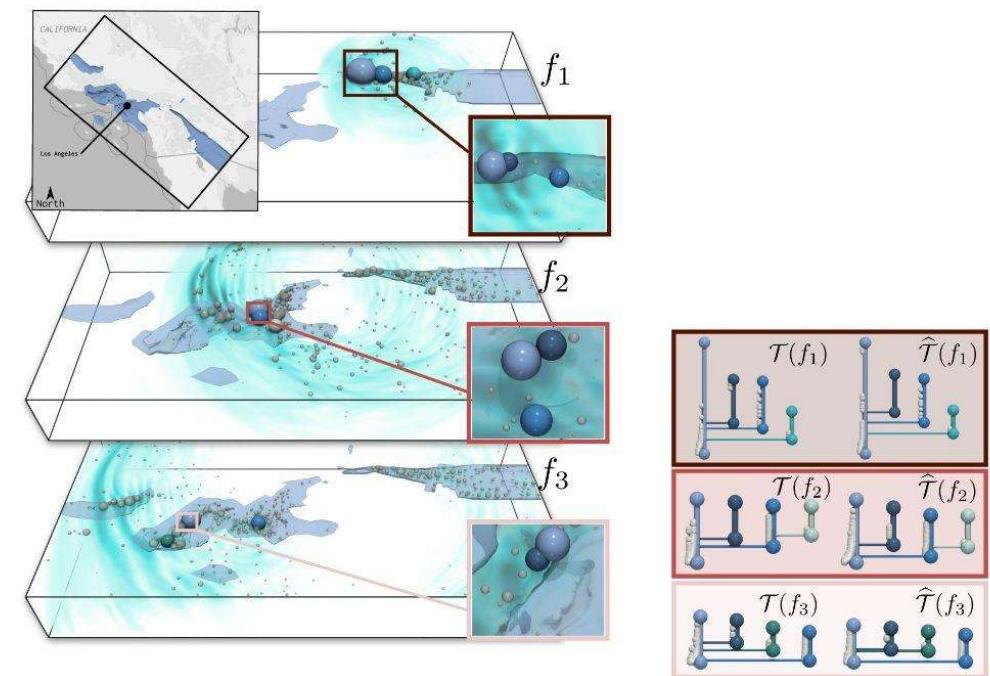
MT-PGA



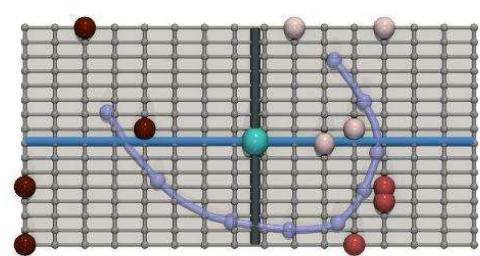
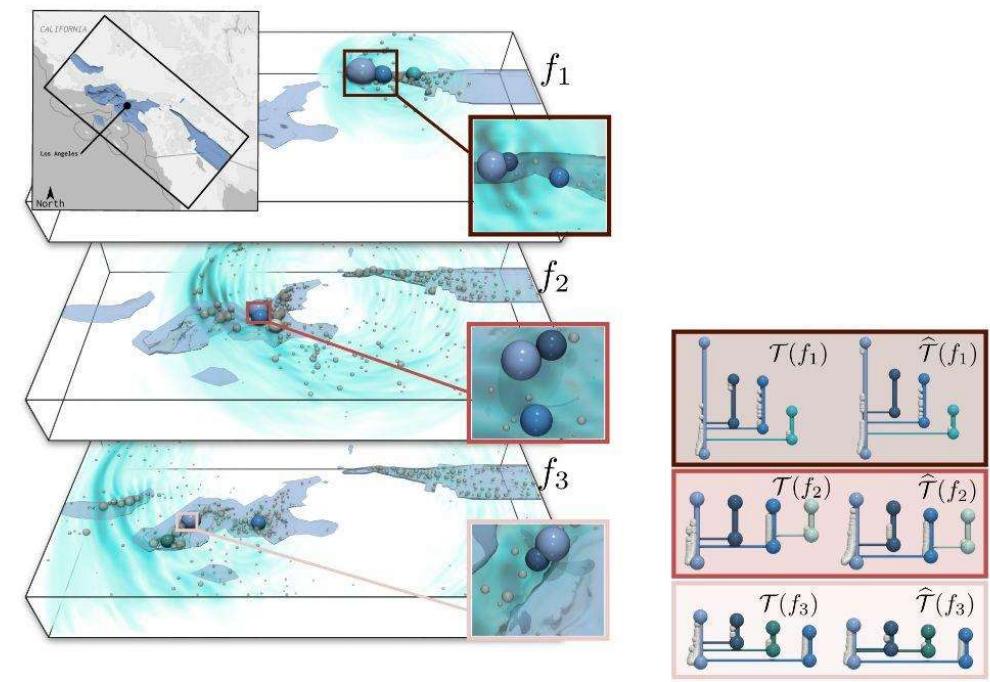
MT-PGA



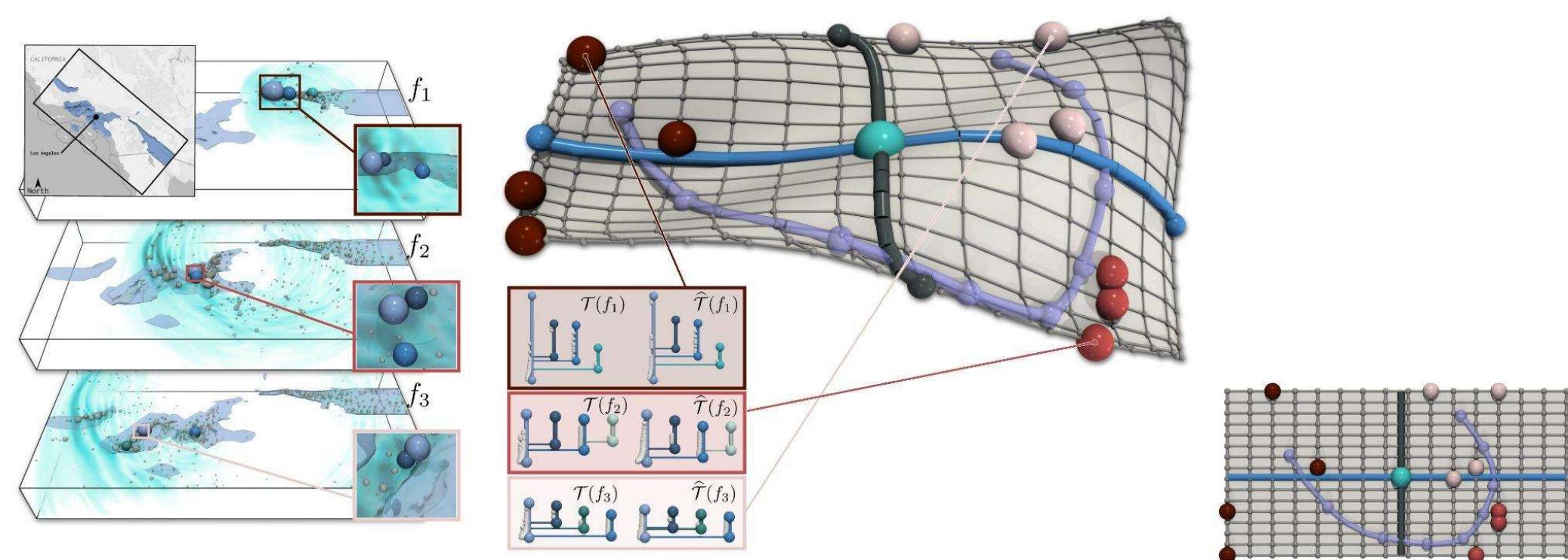
MT-PGA



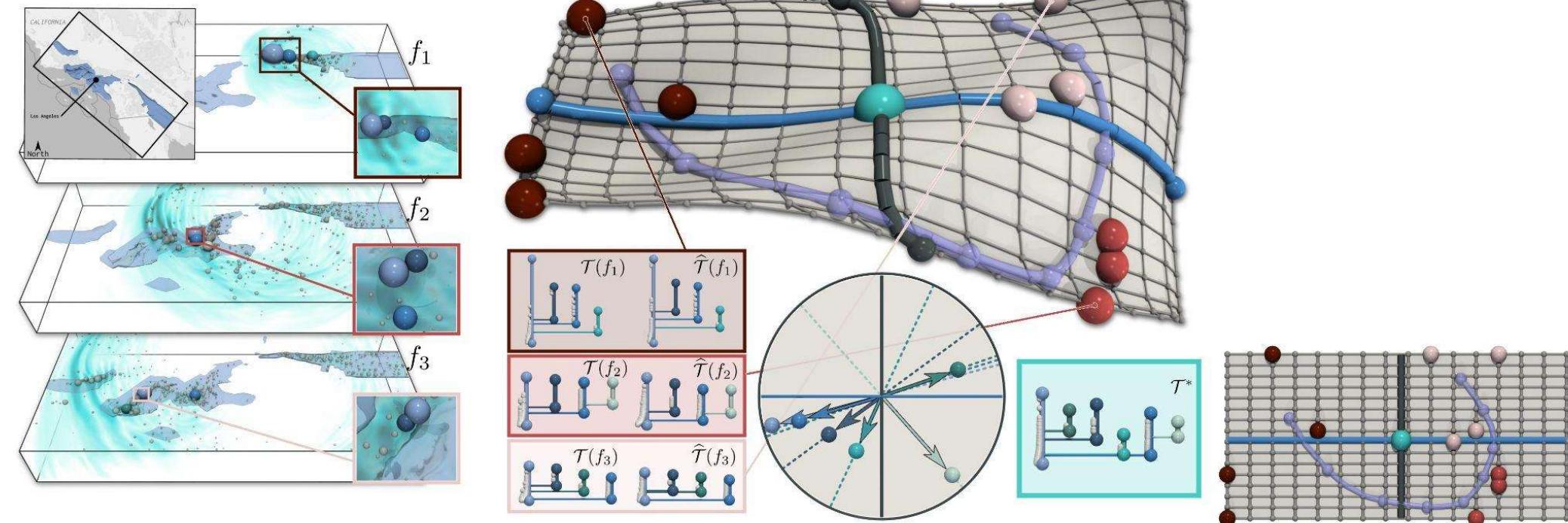
MT-PGA



MT-PGA



MT-PGA



MT-PGA

