Group meeting – November 6, 2013

Stable Multi-Scale Signatures for Shapes using Topological Persistence

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Stable Multi-Scale Signatures for Shapes using Topological Persistence

 \rightarrow joint projects with Fred, Vin, Leo, David, etc.

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- distance between shapes \equiv Gromov-Hausdorff (GH) distance
- *signature* \equiv persistence diagram (choose the filtration)
 - multi-scale \equiv reflects the structure of the shape across scales
 - *global/local* \equiv attached to the whole shape / to a (set of) base point(s)
 - stable \equiv variations with GH-distance and base point location are controlled

Comparisons between shapes occur in various contexts, including:

• shape classification (organizing large databases of shapes)





Princeton Shape Retrieval and Analysis Group Princeton Shape Benchmark

WCGill Shape Benchmark







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- shape classification (organizing large databases of shapes)
- shape retrieval (searching in databases of shapes)



source: SHREC (Shape Retrieval Contest) 2011

Comparisons between shapes occur in various contexts, including:

- shape classification (organizing large databases of shapes)
- shape retrieval (searching in databases of shapes)
- partial/global shape matching (finding the *best* mapping between shapes)



source: Image Processing and Analysing With Graphs: Theory and Practice, CRC Press, 2011

Comparisons between shapes occur in various contexts, including:

- shape classification (organizing large databases of shapes)
- shape retrieval (searching in databases of shapes)
- partial/global shape matching (finding the *best* mapping between shapes)

shape comparison is but one piece of the whole process, yet it is a crucial piece

Why use Signatures



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Rips-Based Signatures

Input: a compact metric space (X, d_X)

Signature: $\operatorname{Dg} \mathcal{R}(X, \operatorname{d}_X)$, where $\mathcal{R}(X, \operatorname{d}_X)$ is the *Rips filtration* of (X, d_X)

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Theorem (Stability): For any compact metric spaces (X, d_X) and (Y, d_Y) , $d_B^{\infty}(Dg \mathcal{R}(X, d_X), Dg \mathcal{R}(Y, d_Y)) \leq 2d_{GH}(X, Y)$ (plus diags are well-defined).

Variants [Chazal, de Silva, Oudot '12/'13/'14?]:

- Čech complexe/ extrinsic Čech complex filtrations
- Witness complex filtrations (landmarks fixed)
- precompact metric spaces
- (dis-)similarity measures

finite

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Proof:

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Proof: Take any $\varepsilon > d_{GH}(X, Y)$.



 $\mathrm{d}_{\mathrm{GH}}(X,Y) < \varepsilon$

 $d^{\infty}_{\mathrm{B}}(\mathrm{Dg}\,\mathcal{R}(X,\mathrm{d}_{X}), \mathrm{Dg}\,\mathcal{R}(Y,\mathrm{d}_{Y}))$

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Proof: Take any $\varepsilon > d_{GH}(X, Y)$.



 $\mathrm{d}_{\operatorname{GH}}(X,Y) < \varepsilon \qquad \qquad \mathrm{d}_{\operatorname{H}}(f(X),g(Y)) \leq \varepsilon$

 $\mathrm{d}_{\mathrm{B}}^{\infty}(\mathrm{Dg}\,\mathcal{R}(X,\mathrm{d}_{X}),\ \mathrm{Dg}\,\mathcal{R}(Y,\mathrm{d}_{Y}))\!=\!\mathrm{d}_{\mathrm{B}}^{\infty}(\mathrm{Dg}\,\mathcal{R}(f(X),\mathrm{d}_{Z}),\ \mathrm{Dg}\,\mathcal{R}(g(Y),\mathrm{d}_{Z}))$

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$$\begin{split} \mathbf{d}_{\mathbf{B}}^{\infty}(\mathrm{Dg}\,\mathcal{R}(X,\mathbf{d}_{X}),\ \mathrm{Dg}\,\mathcal{R}(Y,\mathbf{d}_{Y})) = &\mathbf{d}_{\mathbf{B}}^{\infty}(\mathrm{Dg}\,\mathcal{R}(f(X),\mathbf{d}_{Z}),\ \mathrm{Dg}\,\mathcal{R}(g(Y),\mathbf{d}_{Z})) \\ = &\mathbf{d}_{\mathbf{B}}^{\infty}(\mathrm{Dg}\,\mathcal{R}(h\circ f(X),\ell_{\infty}),\ \mathrm{Dg}\,\mathcal{R}(h\circ g(Y),\ell_{\infty})) \end{split}$$

finite **Theorem (Stability):** For any compact metric spaces (X, d_X) and (Y, d_Y) , $d_B^{\infty}(Dg \mathcal{R}(X, d_X), Dg \mathcal{R}(Y, d_Y)) \leq 2d_{GH}(X, Y)$ (plus diags are well-defined).

Proof: Take any $\varepsilon > d_{GH}(X, Y)$.



 $= 2 \operatorname{d}_{\mathrm{B}}^{\infty} (\operatorname{Dg} \mathcal{C}(h \circ f(X), \operatorname{Dg} \mathcal{C}(h \circ g(Y)))$

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The bound is worst-case tight...



finite **Theorem (Stability):** For any compact metric spaces (X, d_X) and (Y, d_Y) , $d_B^{\infty}(Dg \mathcal{R}(X, d_X), Dg \mathcal{R}(Y, d_Y)) \leq 2d_{GH}(X, Y)$ (plus diags are well-defined).

The bound is worst-case tight... but it is still only an upper bound



$$d_{GH}(X, Y) = \frac{1}{2}$$

$$Dg \mathcal{R}(X, d_X) = \{(0, \infty), (0, 1), (0.1)\}$$

$$Dg \mathcal{R}(Y, d_Y) = \{(0, \infty), (0, 1), (0, 1)\}$$

$$\Rightarrow d_B^{\infty}(Dg \mathcal{R}(X, d_X), Dg \mathcal{R}(Y, d_Y)) = 0$$



Signatures of some elementary shapes (approximated from finite samples):



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Input: a compact metric space (X, d_X) and a Lipschitz function $f: X \to \mathbb{R}$

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Examples:

• distance to a base point $x_0 \in X$: $f_{x_0}(x) = d_X(x, x_0)$ is 1-Lipschitz

Input: a compact metric space (X, d_X) and a Lipschitz function $f : X \to \mathbb{R}$ Signature: Dg f

Examples:

• fuzzy geodesic [SCF'10] of a pair of base points $x_0, x_1 \in X$:

Input: a compact metric space (X, d_X) and a Lipschitz function $f : X \to \mathbb{R}$ Signature: Dg f

Examples:

• *intersection configuration* [SCF'10] of a quadruple of base points:

Desired stability result:

Theorem (Stability): Let (X, d_X) and (Y, d_Y) be two compact metric spaces equipped with *c*-Lipschitz functions $f : X \to \mathbb{R}$ and $g : Y \to \mathbb{R}$. Then, for any correspondence $C \in \mathcal{C}(X, Y)$,

 $d_{\mathrm{B}}^{\infty}(\mathrm{Dg}\,f,\mathrm{Dg}\,g) \in O(c\,\mathrm{dist}_{m}(C)+\mathrm{dist}_{f}(C)).$

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Definitions:

- correspondence

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Definitions:

- correspondence

- distortion

$$\begin{aligned} \operatorname{dist}_{m}(C) &= \sup_{(x,y),(x',y')\in C} |\operatorname{d}_{X}(x,x') - \operatorname{d}_{Y}(y,y')| \\ \operatorname{dist}_{f}(C) &= \sup_{(x,y)\in C} |f(x) - g(y)| \end{aligned}$$

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Definitions:

- correspondence
- distortion
- Gromov-Hausdorff distance $d_{GH}(X,Y) = \frac{1}{2} \inf_{C \in \mathcal{C}(X,Y)} \operatorname{dist}_m(C)$

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Note: this is a stability theorem for persistence diagrams

- improves over [CEH'05] (functions have different domains)
- improves over [dAFL'08] (domains are in different homeomorphism classes)
- relies on and is more specific than [CCGGO'09]

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But it is not true in such generality:

- $d_B^{\infty}(Dg f, Dg g) < \infty \Rightarrow (X, d_X)$ and (Y, d_Y) are homologically equivalent
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 \rightarrow Restrict the focus to a class of *sufficiently regular* metric spaces

Obtained stability result:

length spaces of curvature bounded above

Theorem (Stability): Let (X, d_X) and (Y, d_Y) be two compact metric spaces equipped with *c*-Lipschitz functions $f: X \to \mathbb{R}$ and $g: Y \to \mathbb{R}$. Then, for any correspondence $C \in \mathcal{C}(X, Y)$ such that $\operatorname{dist}_m(C) < \frac{1}{10} \min\{\varrho(X), \varrho(Y)\}$,

$$d_{B}^{\infty}(\operatorname{Dg} f, \operatorname{Dg} g) \in O(c \operatorname{dist}_{m}(C) + \operatorname{dist}_{f}(C)).$$

$$\leq 19c \operatorname{dist}_{m}(C) + \operatorname{dist}_{f}(C)$$

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 $\leq 19c \operatorname{dist}_{m}(C) + \operatorname{dist}_{f}(C)$

Prerequisite: $d_{GH}(X, Y) < \frac{1}{20} \min\{\varrho(X), \varrho(Y)\}$

$$d_{\rm GH}(X,Y) < \infty = \varrho(Y)$$

 $\mathrm{d}^{\infty}_{\mathrm{B}}(\mathrm{Dg}\,f,\mathrm{Dg}\,g) = \infty$

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Proof: reduction to Scalar Fields Analysis from Point Cloud Data [CGOS'09]: Given any positive $\varepsilon < \frac{1}{10} \min\{\varrho(X), \varrho(Y)\} - \operatorname{dist}_m(C)$,

- take a finite ε -sample P of X ($P \subseteq X$)
- equip it with the induced metric $d_P = d_X|_{P \times P}$
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 $C_{PX} = \{(p, x) \in P \times X : d_X(x, p) = \min_{q \in P} d_X(x, q)\}$ $C_{PY} = \{(p, y) \in P \times Y : \exists x \in X \text{ s.t. } (p, x) \in C_{PX} \text{ and } (x, q) \in C\}$

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 $\rightarrow |\operatorname{dist}_m(C_{PX}) \leq 2\varepsilon \text{ and } \operatorname{dist}_f(C_{PX}) = c\varepsilon \\ \operatorname{dist}_m(C_{PY}) \leq 2\varepsilon + \operatorname{dist}_m(C) \text{ and } \operatorname{dist}_f(C_{PY}) \leq c\varepsilon + \operatorname{dist}_f(C)$

\rightarrow goal: approximate persistence diagram from GH-close finite metric space

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o y

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Proof: reduction to Scalar Fields Analysis from Point Cloud Data [CGOS'09]:

Assume wlog that ϕ is **injective** and let $\psi: X \to P$ be a left inverse

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$$for |d_{H}(P', X) \leq \operatorname{dist}_{m}(C)$$
 scenario considered in [CGOS'09]
$$||h' - f|_{P'}||_{\infty} \leq \operatorname{dist}_{f}(C) \text{ and } ||d_{P'} - d_{X}|_{P' \times P'}||_{\infty} \leq \operatorname{dist}_{m}(C)$$

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Computing (approximating) the signatures in practice:

- when a triangulation of the manifold X is given:
 - replace f by its PL interpolation \hat{f} over the triangulation
 - compute $\mathrm{Dg}\,\hat{f}$
 - $d_B^{\infty}(Dg f, Dg \hat{f})$ is controlled by the stability theorem for PDs [CEH'05]

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 - $d_B^{\infty}(Dg f, Dg \hat{f})$ is controlled by the stability theorem for PDs [CEH'05]
- when a finite approximation (P, d_P, g) of (X, d_X, f) is given:
 - choose a neighborhood parameter $\delta>0$
 - build the filtrations $\{R_{\delta}(g^{-1}((-\infty,\alpha])\}_{\alpha\in\mathbb{R}} \text{ and } \{R_{3\delta}(g^{-1}((-\infty,\alpha])\}_{\alpha\in\mathbb{R}})\}$
 - compute the PD of the image persistence module induced by inclusions: $\{\operatorname{Im} H_*(\operatorname{R}_{\delta}(q^{-1}((-\infty, \alpha])) \to H_*(\operatorname{R}_{3\delta}(q^{-1}((-\infty, \alpha])))\}_{\alpha \in \mathbb{R}}\}$
 - bottleneck distance to $\operatorname{Dg} f$ is controlled by the results of [CGOS'09]

- input: shapes from the TOSCA database, in mesh form
- select a few base points by hand on each shape
- approximate geodesic distances to base points using the 1-skeleton graph
- use the PDs of the PL interpolations over the meshes as signatures

Conclusion

- Two families of signatures: Rips-based and function-based
- Flexibility via choice of metric and/or function

 δ

2-parameters filtration \rightarrow relate the 2 parameters by a linear relation, *e.g.* α \rightarrow 2-parameter family of filtrations **Q** Consider bi-filtration directly?

parameter space

