# **Topological Data Analysis for Machine Learning Lecture 4: Recent Advances in Topological Machine Learning** Bastian Rieck

Pseudomanifold



#### **Preliminaries**

Do you have feedback or any questions? Write to bastian.rieck@bsse.ethz.ch or reach out to @Pseudomanifold on Twitter. You can find the slides and additional information with links to more literature here:



#### https://topology.rocks/ecml\_pkdd\_2020

- The persistence diagram is the 'basic' topological feature descriptor.
- Multiple alternatives exist, with different key properties.
- Their choice is application-dependent.

#### In this lecture

#### Putting everything together



#### How can we build topology-based machine learning models?

# Simple feature-based analysis pipeline

Suitable for point clouds, graphs, etc.

- 1 Pick appropriate filtration
- 2 Calculate persistence diagrams
- 3 Vectorise using persistence images
- 4 Use arbitrary feature-based algorithm (SVM, random forest, ...)

# **Brief example**

B. Rieck et al., 'Uncovering the Topology of Time-Varying fMRI Data using Cubical Persistence', 2020

- Input: fMRI volumes
- Filtration: induced by 'activation function'
- Use persistence images to obtain time-varying embedding
- Describe topological dynamics based on dimensionality reduction algorithm
- Learn about differences of population subgroups

# Brief example, continued

**Cohort brain trajectories** 

# 3.5-4.5yr 4.5-5.5yr 5.5-7.5yr 7.5-9.5yr 9.5-12.3yr 18-39yr

Using 'classical' machine learning models

- 1 Calculate degree filtration (or another descriptor)
- 2 Repeat the analysis pipeline described above
- 3 Learn weights for topological descriptors to improve predictive power<sup>1</sup>

<sup>1</sup>Q. Zhao and Y. Wang, 'Learning metrics for persistence-based summaries and applications for graph classification', *Advances in Neural Information Processing Systems 32 (NeurIPS)*, 2019, pp. 9855–9866

Weisfeiler-Lehman iteration & subtree feature vector



Weisfeiler-Lehman iteration & subtree feature vector



Node	Own label	Adjacent labels
A	•	•
В	•	•
С	•	••••
D	•	•
E	•	•••
F	•	•
G	•	•

Weisfeiler-Lehman iteration & subtree feature vector



Node	Own label	Adjacent labels	Hashed label
A	•	•	•
В	•	•	•
С	•	••••	•
D	•	•	•
E	•	•••	•
F	•	•	•
G	•	•	•

Weisfeiler-Lehman iteration & subtree feature vector



Label • • • • Count 3 1 2 1

$$\Phi(\mathcal{G}) := (3,1,2,1)$$

Compare  $\mathcal{G}$  and  $\mathcal{G}'$  by evaluating a kernel between  $\Phi(\mathcal{G})$  and  $\Phi(\mathcal{G}')$  (linear, RBF, ...).

#### A Persistent Weisfeiler-Lehman Procedure for Graph Classification

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#### I. Introduction

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Christian Bock

Karsten Borgwardt

- The Weisfeiler–Lehman algorithm vectorises labelled graphs
- Persistent homology captures relevant topological features
- We can *combine* them to obtain a *generalised* formulation
- This requires a distance between multisets

#### A distance between label multisets

Let  $A = \{l_1^{a_1}, l_2^{a_2}, \dots\}$  and  $B = \{l_1^{b_1}, l_2^{b_2}, \dots\}$  be two multisets that are defined over the same label alphabet  $\Sigma = \{l_1, l_2, \dots\}$ .

Transform the sets into count vectors, i.e.  $\vec{x} := [a_1, a_2, ...]$  and  $\vec{y} := [b_1, b_2, ...]$ .

Calculate their multiset distance as

$$\operatorname{dist}(\vec{x},\vec{y}) := \left(\sum_{i} |a_{i} - b_{i}|^{p}\right)^{\frac{1}{p}},$$

i.e. the  $p^{\text{th}}$  Minkowski distance, for  $p \in \mathbb{R}$ . Since nodes and their multisets are in one-to-one correspondence, we now have a metric on the graph!

#### **Multiset distance**

Example for p = 1



dist(C, E) = dist 
$$(\{\bullet^3, \bullet^1\}, \{\bullet^2, \bullet^1\})$$
  
= dist([3, 1], [2, 1])  
= 1

dist(C, A) = dist(
$$\{\bullet^3, \bullet^1\}, \{\bullet^1\}$$
)  
= dist([3, 1], [1, 0])  
= 3

#### Extending the multiset distance to a distance between vertices

Use vertex label from *previous* Weisfeiler–Lehman iteration, i.e.  $l_{v_i}^{(h-1)}$ , as well as  $l_{v_i}^{(h)}$ , the one from the *current* iteration:

$$\mathsf{dist}(v_i,v_j) := \left[ \mathbf{l}_{v_i}^{(h-1)} \neq \mathbf{l}_{v_j}^{(h-1)} \right] + \mathsf{dist} \left( \mathbf{l}_{v_i}^{(h)}, \mathbf{l}_{v_j}^{(h)} \right) + \tau$$

 $\tau \in \mathbb{R}_{>0}$  is required to make this into a proper metric. This turns *any* labelled graph into a weighted graph whose persistent homology we can calculate!

# Vertex distance, multi-scale properties

Example



#### Vertex distance, multi-scale properties Example



#### Vertex distance, multi-scale properties Example



#### Vertex distance, multi-scale properties Example



#### Persistence-based Weisfeiler-Lehman feature vectors

#### **Connected components**

$$\Phi_{\mathsf{P}\text{-}\mathsf{WL}}^{(h)} := \left[ \mathfrak{p}^{(h)}\left(l_{0}\right), \mathfrak{p}^{(h)}\left(l_{1}\right), \dots \right]$$
$$\mathfrak{p}^{(h)}\left(l_{i}\right) := \sum_{1(v)=l_{i}} \operatorname{pers}\left(v\right)^{p},$$

Cycles

$$\Phi_{\mathsf{P}\text{-}\mathsf{WL}\text{-}\mathsf{C}}^{(h)} := \begin{bmatrix} \mathfrak{z}^{(h)} (l_0) \, , \mathfrak{z}^{(h)} (l_1) \, , \dots \end{bmatrix}$$
$$\mathfrak{z}^{(h)} (l_i) := \sum_{l_i \in l(u,v)} \operatorname{pers} (u,v)^p \, ,$$

#### Persistence-based Weisfeiler-Lehman feature vectors

#### **Connected components**

$$\Phi_{\mathsf{P}\text{-}\mathsf{WL}}^{(h)} := \left[ \mathfrak{p}^{(h)}(l_0), \mathfrak{p}^{(h)}(l_1), \dots \right]$$
$$\mathfrak{p}^{(h)}(l_i) := \sum_{l(v)=l_i} \operatorname{pers}(v)^p,$$

Cycles

$$\Phi_{\mathsf{P}\text{-}\mathsf{WL}\text{-}\mathsf{C}}^{(h)} := \left[\mathfrak{z}^{(h)}\left(l_{0}\right), \mathfrak{z}^{(h)}\left(l_{1}\right), \dots\right]$$
$$\mathfrak{z}^{(h)}\left(l_{i}\right) := \sum_{l_{i} \in \mathbb{I}\left(u,v\right)} \operatorname{pers}\left(u,v\right)^{p},$$

#### Bonus

We can re-define the vertex distance to obtain the original Weisfeiler–Lehman subtree features (plus information about cycles):

$$\operatorname{dist}(v_i, v_j) := egin{cases} 1 & ext{if } v_i 
eq v_j \ 0 & ext{otherwise} \end{cases}$$

## **Classification results**

	D & D	MUTAG	NCI1	NCI109	PROTEINS	PTC-MR	PTC-FR	PTC-MM	PTC-FM
V-Hist E-Hist	$\begin{array}{c} 78.32 \pm 0.35 \\ 72.90 \pm 0.48 \end{array}$	$\begin{array}{c} 85.96 \pm 0.27 \\ 85.69 \pm 0.46 \end{array}$	$\begin{array}{c} 64.40 \pm 0.07 \\ 63.66 \pm 0.11 \end{array}$	$\begin{array}{c} 63.25 \pm 0.12 \\ 63.27 \pm 0.07 \end{array}$	$\begin{array}{c} 72.33 \pm 0.32 \\ 72.14 \pm 0.39 \end{array}$	$\begin{array}{c} 58.31 \pm 0.27 \\ 55.82 \pm 0.00 \end{array}$	$\begin{array}{c} \textbf{68.13} \pm \textbf{0.23} \\ \textbf{65.53} \pm \textbf{0.00} \end{array}$	$\begin{array}{c} \textbf{66.96} \pm \textbf{0.51} \\ \textbf{61.61} \pm \textbf{0.00} \end{array}$	$\begin{array}{c} \textbf{57.91} \pm \textbf{0.83} \\ \textbf{59.03} \pm \textbf{0.00} \end{array}$
RetGK*	$\textbf{81.60} \pm \textbf{0.30}$	$\textbf{90.30} \pm \textbf{1.10}$	$\textbf{84.50} \pm \textbf{0.20}$		$\textbf{75.80} \pm \textbf{0.60}$	$\textbf{62.15} \pm \textbf{1.60}$	$\textbf{67.80} \pm \textbf{1.10}$	$\textbf{67.90} \pm \textbf{1.40}$	$\textbf{63.90} \pm \textbf{1.30}$
WL Deep-WL*	$\textbf{79.45} \pm \textbf{0.38}$	$\begin{array}{c} 87.26 \pm 1.42 \\ 82.94 \pm 2.68 \end{array}$	$\begin{array}{c} 85.58 \pm 0.15 \\ 80.31 \pm 0.46 \end{array}$	$\begin{array}{c} 84.85 \pm 0.19 \\ 80.32 \pm 0.33 \end{array}$	$\begin{array}{c} \textbf{76.11} \pm \textbf{0.64} \\ \textbf{75.68} \pm \textbf{0.54} \end{array}$	$\begin{array}{c} 63.12 \pm 1.44 \\ 60.08 \pm 2.55 \end{array}$	$\textbf{67.64} \pm \textbf{0.74}$	$\textbf{67.28} \pm \textbf{0.97}$	$64.80 \pm 0.85$
P-WL P-WL-C P-WL-UC	$\begin{array}{c} 79.34 \pm 0.46 \\ 78.66 \pm 0.32 \\ 78.50 \pm 0.41 \end{array}$	$\begin{array}{c} 86.10 \pm 1.37 \\ \textbf{90.51} \pm \textbf{1.34} \\ 85.17 \pm \textbf{0.29} \end{array}$	$\begin{array}{c} 85.34 \pm 0.14 \\ 85.46 \pm 0.16 \\ \textbf{85.62} \pm 0.27 \end{array}$	$\begin{array}{c} \textbf{84.78} \pm \textbf{0.15} \\ \textbf{84.96} \pm \textbf{0.34} \\ \textbf{85.11} \pm \textbf{0.30} \end{array}$	$\begin{array}{c} 75.31 \pm 0.73 \\ 75.27 \pm 0.38 \\ 75.86 \pm 0.78 \end{array}$	$\begin{array}{c} \textbf{63.07} \pm \textbf{1.68} \\ \textbf{64.02} \pm \textbf{0.82} \\ \textbf{63.46} \pm \textbf{1.58} \end{array}$	$\begin{array}{c} 67.30 \pm 1.50 \\ 67.15 \pm 1.09 \\ 67.02 \pm 1.29 \end{array}$	$\begin{array}{c} 68.40 \pm 1.17 \\ 68.57 \pm 1.76 \\ 68.01 \pm 1.04 \end{array}$	$\begin{array}{c} \textbf{64.47} \pm \textbf{1.84} \\ \textbf{65.78} \pm \textbf{1.22} \\ \textbf{65.44} \pm \textbf{1.18} \end{array}$

#### Try it out



## **Deep Learning with Topological Signatures**



Methods from algebraic specing to see only research research in the machine learning community, more provinting that and the two respecing on the second or TDPU(1) (2). These TOA mathes were infer alreast repulsipal and generation infermation from data, it can off as a new and protocoling beneficial preservices on tracinos mathesis taming graduless. Two comparing havehing (TDF) and (T) is resulting), if a, we are an environted in any particular kine and that is can be also also the second data and the second second second second second second second second second data and the second second second second second second second second data makes the second second second second second second second second data makes the second second second second second second second second data makes the second second second second second second second second data makes the second second second second second second second data makes the second second second second second second second data makes the second second second second second second second second data makes the second second second second second second second data second second second second second second second second second data second second second second second second second second second data second second second second second second second second data second second second second second second second second second data second second second second second second second second second data second data second second second second second second second second second data second se

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314 Conference on Neural Information Processing Systems (NIPS 2017), Long Reach, CA, USA

- Obtain persistence diagrams from graph filtration
- Define layer to project persistence diagrams to 1D
- Learn parameters for multiple projections
- Stack projected diagrams and use as features
- First successful combination of deep learning and topology!<sup>2</sup>

<sup>2</sup>C. Hofer et al., 'Deep Learning with Topological Signatures', Advances in Neural Information Processing Systems 30 (NeurIPS), Red Hook, NY, USA, 2017, pp. 1634–1644

#### Details

Use a differentiable *coordinatisation* scheme of the form  $\Psi : \mathcal{D} \to \mathbb{R}$ . Letting p := (c, d) for a tuple in a diagram (in creation-persistence coordinates), we have

$$\Psi(p) := \begin{cases} \exp\left(-\sigma_0^2(c-\mu_0)^2 - \sigma_1^2(d-\mu_1)^2\right) & \text{if } c \in [\nu,\infty) \\ \exp\left(-\sigma_0^2(c-\mu_0)^2 - \sigma_1^2(\log(d/\nu)\nu + \nu - \mu_1)^2\right) & \text{if } c \in (0,\nu) \\ 0 & \text{if } c = 0 \end{cases}$$

with  $(\mu_0, \mu_1) \in \mathbb{R} \times \mathbb{R}^+$ ,  $(\sigma_0, \sigma_1) \in \mathbb{R}^+ \times \mathbb{R}^+$ , and  $\nu \in \mathbb{R}^+$  being *trainable* parameters. The whole diagram is then represented as a sum over each individual projections.

Using *n* different coordinatisations, we obtain a differentiable embedding of a persistence diagram into  $\mathbb{R}^n$ .

# Full classification pipeline



## Summary

	REDDIT-5K	REDDIT12K
Graphlet kernel	41.0	31.8
Deep graphlet kernel	41.3	32.2
PATCHY-SAN	49.1	41.3
No essential features	49.1	38.5
With essential features	54.5	44.5

#### Try it out



- Excellent performance for social network graph classification.
- Simple to implement and use; feature maps are even interpretable.
- Highly generic & not restricted to graph classification problems.

#### Tempherical Autoenceders

#### Michael Mars III, Max Bars III, Ranita Kinds III, Kardan Research III

1. We determine a new temploying loss term for external

2. Rackersand: Periotest Humahery Harry, 2000) is a mechanic forms the field of computational topology, which develops inclusion and yoing topological free-barry (commercicity hand) features unde as commercial com-ponents) of data sets. We first intendence the anderlying

#### Abstract

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#### I. Introduction

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Presentings of the 10<sup>th</sup> International Conference on Machine Learning, Venna, America PML 8 119, 2005. Converging 2005by



Michael Moor ♥Michael D Moor



Max Horn ✓ ExpectationMax



Karsten Borgwardt ♥ kmborgwardt



Motivation

#### Overview



Main intuition

Align persistence diagrams of an *input batch* and of a *latent batch* using a loss function!

#### Why this works in theory

Let X be a point cloud of cardinality n and  $X^{(m)}$  be one subsample of X of cardinality m, i.e.  $X^{(m)} \subseteq X$ , sampled without replacement. We can bound the probability of the persistence diagrams of  $X^{(m)}$  exceeding a threshold in terms of the bottleneck distance as

$$\mathbb{P}\!\left(W_{\!\infty}\!\left(\mathcal{D}^{X}, \mathcal{D}^{X^{(m)}}
ight) \! > \! \epsilon
ight) \leq \mathbb{P}\!\left( ext{dist}_{ ext{H}}\!\left(X, X^{(m)}
ight) \! > \! 2\epsilon
ight),$$

where  $dist_H$  denotes the Hausdorff distance. In other words: *mini-batches are* topologically similar if the subsampling is not too coarse.

**Gradient calculation intuition** 

Distance matrix A

 $\begin{bmatrix} 0 & 1 & 9 & 10 \\ 1 & 0 & 7 & 8 \\ 9 & 7 & 0 & 3 \\ 10 & 8 & 3 & 0 \end{bmatrix}$ 

Every point in the persistence diagram can be mapped to *one* entry in the distance matrix! Each entry *is* a distance, so it can be changed during training (at least in the latent space).

**Gradient calculation intuition** 



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Loss term

$$\mathcal{L}_t := \mathcal{L}_{\mathcal{X} \to \mathcal{Z}} + \mathcal{L}_{\mathcal{Z} \to \mathcal{X}}$$

 $\mathcal{L}_{\mathcal{X} \to \mathcal{Z}} := \frac{1}{2} \left\| \mathbf{A}^{X} [\pi^{X}] - \mathbf{A}^{Z} [\pi^{X}] \right\|^{2}$ 

$$\mathcal{L}_{\mathcal{Z} \to \mathcal{X}} := \frac{1}{2} \left\| \mathbf{A}^{Z} \big[ \pi^{Z} \big] - \mathbf{A}^{X} \big[ \pi^{Z} \big] \right\|^{2}$$

-

- $\mathcal{X}$ : input space
- $\mathcal{Z}$ : latent space
- **A**<sup>X</sup>: distances in input mini-batch
- A<sup>Z</sup>: distances in latent mini-batch
- $\pi^X$ : persistence pairing of input mini-batch
- $\pi^{Z}$ : persistence pairing of latent mini-batch

The loss is *bi-directional*!

# **Qualitative evaluation**

#### 'Spheres' data set



## **Quantitative evaluation**

Data set	Method	KL <sub>0.01</sub>	KL <sub>0.1</sub>	$KL_1$	$\ell\text{-}MRRE$	$\ell\text{-Cont}$	$\ell$ -Trust	$\ell\text{-RMSE}$	MSE (data)
	lsomap	0.181	0.420	0.00881	0.246	0.790	0.676	10.4	
	PCA	0.332	0.651	0.01530	0.294	0.747	0.626	11.8	0.9610
'Spheres'	t-SNE	0.152	0.527	0.01271	<u>0.217</u>	0.773	<u>0.679</u>	<u>8.1</u>	
Spheres	UMAP	0.157	0.613	0.01658	0.250	0.752	0.635	9.3	
	AE	0.566	0.746	0.01664	0.349	0.607	0.588	13.3	<u>0.8155</u>
	ТороАЕ	0.085	<u>0.326</u>	<u>0.00694</u>	0.272	<u>0.822</u>	0.658	13.5	0.8681
	PCA	0.356	0.052	0.00069	0.057	0.968	0.917	9.1	0.1844
	t-SNE	0.405	0.071	0.00198	0.020	0.967	0.974	41.3	
'Fashion-MNIST'	UMAP	0.424	0.065	0.00163	0.029	0.981	0.959	13.7	
	AE	0.478	0.068	0.00125	0.026	0.968	<u>0.974</u>	20.7	0.1020
	ТороАЕ	0.392	0.054	0.00100	0.032	0.980	0.956	20.5	0.1207
'MNIST'	PCA	0.389	0.163	0.00160	0.166	0.901	0.745	13.2	0.2227
	t-SNE	<u>0.277</u>	0.133	0.00214	<u>0.040</u>	0.921	<u>0.946</u>	22.9	
	UMAP	0.321	0.146	0.00234	0.051	<u>0.940</u>	0.938	14.6	
	AE	0.620	0.155	0.00156	0.058	0.913	0.937	18.2	0.1373
	ТороАЕ	0.341	<u>0.110</u>	<u>0.00114</u>	0.056	0.932	0.928	19.6	0.1388

## **Open questions**

A collection



- Should we learn filtrations or use fixed ones?
- Can we map topological features *back* to features in the data?
- How can we scale algorithms to massive data sets?

#### What is next?



- Visit the NeurIPS 2020 Workshop on 'Topological Data Analysis and Beyond'<sup>3</sup>.
- Try out your own projects using Giotto-tda<sup>4</sup>
- Join the 'TDA in ML' Slack community!



<sup>3</sup>https://tda-in-ml.github.io <sup>4</sup>https://giotto-ai.github.io/gtda-docs/latest/index.html

## **Take-away messages**

- Topological features are incredibly versatile.
- Their integration in modern machine learning architectures is an ongoing research topic.
- Topological machine learning shines when working with *structural information*, such as in the case of graphs.



https://topology.rocks/ecml\_pkdd\_2020