Topological Representation Learning for Structured and Unstructured Data

Bastian Rieck

✓ Pseudomanifold



Setting the stage

"Nerzhin, his lips tightly drawn, was inattentive to the point of rudeness; he did not even bother to ask what exactly Verenyov had written about this arid branch of mathematics in which he himself had done a little work for one of his courses. [...] Topology belonged to the stratosphere of human thought. It might conceivably turn out to be of some use in the twenty-fourth century, but for the time being..."

Vietoris-Rips complex calculation



Vietoris-Rips complex calculation



Vietoris-Rips complex calculation



Given $\epsilon \in \mathbb{R}$, the Vietoris–Rips complex contains all simplices whose pairwise distance is less than or equal to ϵ . When using Euclidean balls of radius $r = 0.5\epsilon$, a simplex is created for each pairwise intersection.

Vietoris-Rips complex calculation



Vietoris-Rips complex calculation



Vietoris-Rips complex calculation



Distances between persistence diagrams

Bottleneck distance



Distances between persistence diagrams

Bottleneck distance



Stability theorem

Robustness to small-scale perturbations

Let \mathcal{M} be a triangulable space with continuous tame functions $f, g: \mathcal{M} \to \mathbb{R}$. Then the corresponding persistence diagrams satisfy $W_{\infty}(\mathcal{D}_f, \mathcal{D}_g) \leq ||f - g||_{\infty}$.



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Implications for machine learning

Need to be careful when working with mini-batches $\widetilde{\mathcal{M}}$ of a point cloud \mathcal{M} . As an example, consider a point cloud with 100 points (normally-distributed in \mathbb{R}^2) and 50 subsamples of varying size m.



Bridging the chasm

- Persistent homology is inherently discrete
- Deep learning is inherently continuous

Challenge

Can we make the calculation of a persistence diagram *differentiable*, in particular if we have some control over the input space M?

Terminology

- Let f: M → ℝ be a function on a manifold. Persistent homology can be seen as a map from (M, f) to {(c_i, d_i)}_{i∈I}.
- Let S be a map from points in the persistence diagram to simplex pairs (vertices and edges), i.e. $S(c_i, d_i) = (\sigma_i, \tau_i)$. We write $S(\cdot)$ to denote the map for a single point.
- Depending on the filtration, we can also map a simplex to one of its vertices. For a sublevel set filtration, we have a map \mathcal{V} with $\mathcal{V}(\sigma) := \arg \max_{v \in \sigma} f(v)$.
- Finally, let $\mathcal{P} := (\mathcal{P}_c, \mathcal{P}_d)$, with $\mathcal{P}_c := \mathcal{V} \circ \mathcal{S}(c_i)$ and $\mathcal{P}_d := \mathcal{V} \circ \mathcal{S}(d_i)$.





We have $S(0,4) = (\{a\}, \{a,b\}).$



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We have $S(0,4) = (\{a\}, \{a,b\})$. We have $V(\{a\}) = x_3$ and $V(\{a,b\}) = x_4$. We have $P(0,4) = (V \circ S)(0,4) = (x_3, x_4)$.

Gradient calculation sketch

- If the function values are distinct, then $\ensuremath{\mathcal{P}}$ is unique.
- If the function values are *distinct*, then \mathcal{P} is *constant* in some neighbourhood.

Assume that f depends on $\theta = (\theta_1, \theta_2, ...)$. We then have $f(\mathcal{P}_c(c_i)) = f(v_i) = c_i$, and, since \mathcal{P} is constant,

$$rac{\partial c_i}{\partial heta_j} = rac{\partial f(\mathcal{P}_c(c_i))}{\partial heta_j} = rac{\partial f(v_i)}{\partial heta_j} = rac{\partial f}{\partial heta_j}(v_i),$$

i.e. the partial derivative is equivalent to the derivative of the function evaluated at the image of the map \mathcal{P}_c .

This formulation is due to A. Poulenard, P. Skraba and M. Ovsjanikov, 'Topological Function Optimization for Continuous Shape Matching', *Computer Graphics Forum* 37.5, 2018, pp. 13–25.

Topological Autoencoders

Michael Moor 112, Max Hern 112, Barrian Block 112, Karoten Barrerarde 1

the following contributions: coders that helps harmonise the topology of the data We needed that our approach is stuble on the boot of

2. Background: Persistent Homology Persistent homology (Barnanikey, 1996, Edddresnor & Harey, 2008) is a method from the field of commutational

nonents) of data sets. We first introduce the underlying concept of simplicial homology. For a simplicial complex

information rach as cliques, simplicial homology employe matrix reduction algorithms to assign if a family of groups.

by their maks, thereby obtaining a simple invariant "signaconnected component).

ing a special simplicial complex, the Vieweis-Birg com-

ales (Vaneria, 1927). Eer 0 < e < or, the Vaneria-Rin complex of X at scale r, denoted by 9L(X), contains all

Abstract

construct this loss in a differentiable manner, such favourable latent representations on a synthetic

While topological features, in particular multi-scale features in the machine learning community (Carrilar et al. 5010 is due to the inherently discore name of these commutations, making backgroupagation through the computation of vesids (d = 2). Remolegy groups are residually summarized

This work presents a need approach that permits obtaining practices during the comparation of topological signatures. This makes it mossible to employ topological constraints while training deep neural networks, as well as building

⁷Equal contribution. ¹These arthurs pixely directed this work. ²Department of Biocycleon Science and Engineering, ETH Sector, Berlin and Science and Engineering at their sector. ²Department of Bioin-

Proceedings of the 52^{rh} International Conference on Machine Learning, Verma Aastrin, PMLR 119, 2020. Conversite 2020 by



Michael Moor ♥ Michael D Moor

Max Horn ✓ ExpectationMax

Karsten Borgwardt ♥ kmborgwardt

M. Moor*, M. Horn*, **B. Rieck**[†] and K. Borgwardt[†], 'Topological Autoencoders', *ICML*, 2020. arXiv: 1906.00722 [cs.LG]

Motivation



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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

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

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

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

-

- \mathcal{X} : input space
- \mathcal{Z} : latent space
- **A**^X: distances in input mini-batch
- A^Z: distances in latent mini-batch
- π^X : persistence pairing of input mini-batch
- π^{Z} : persistence pairing of latent mini-batch

The loss is bi-directional!

Qualitative evaluation

'Spheres' data set



Qualitative evaluation

'Spheres' data set; zooming in...





Topological autoencoder

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A new evaluation metric

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Use distance to a measure density estimator, i.e.

$$f_{\sigma}^{\mathcal{X}}(x) := \sum_{y \in \mathcal{X}} \exp\left(-\sigma^{-1}\operatorname{dist}(x,y)^{2}\right),$$

where dist denotes a metric such as the Euclidean distance. This is well-defined on mini-batches and on the full input data set.

Given σ , we evaluate $KL_{\sigma} := KL(f_{\sigma}^X \parallel f_{\sigma}^Z)$, which measures the similarity between the two density distributions.

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Quantitative evaluation

Method	KL _{0.01}	KL _{0.1}	KL_1	ℓ -MRRE	$\ell ext{-Cont}$	ℓ -Trust	$\ell\text{-RMSE}$	MSE (data)
Isomap	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
t-SNE	0.152	0.527	0.01271	<u>0.217</u>	0.773	<u>0.679</u>	<u>8.1</u>	
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>	0.00694	0.272	0.822	0.658	13.5	0.8681

Learning graph filtrations

Graph Filtration Learning

Christoph D. Hofer¹ Florian Graf¹ Bastian Rick² Marc Niethammor¹ Roland Kwitt

Abstract

structured data in the problem domain of graph type of modeur operation to aggregate node fea



operations, such as summation. differentiable nonline (Vine

ently, coupled to the amount of information carried over via

Contribution. We receive a homological readout oper-

ate neighbory. This net only alleviates the aforementioned

nected components or loops). As this hinges on an ordering

target domain V. Additionally, enrols might have discrete. tion. While meanth has mostly focused on variants of the graph. Insportantly, both simple and more refined seadour

voloping techniques for supervised learning with graphveroping techniques for supervised tearing with grapt-stractured data, ranging from kernel-based methods (Burvashadar et al., 2009, 2011; Feragen et al., 2013; Kriege et al., 2016), to more recent approaches based on graph neural networks (GNN) (Scanalk et al., 2009, Handhan et al., 2019; Ying et al., 2018). Most of the latter works use an invative message paosing scheme (Gilmer et al., 2017) to learn node representations, followed by a graph-level to a set a solution of the account of the solution of the solu "Personal of Computer Science, Univ. of Saldwarg,

"Department of Computer Science, Univ. of Saddwarg, othin "Department of Biocyclenes Science and Engineer-g. ETH Zawich, Strektzwelland 'Univ. of Noeth Candina, ppel HEL USA Convergendence to: Christoph D. Beller

Proceedings of the 33⁺⁵ International Conference on Machine Learning, Vienna, Austria, PMLR 119, 2020. Copyright 2020 for on orthogonal Austria, PMLR 119, 2020.



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C. D. Hofer, F. Graf, B. Rieck, M. Niethammer and R. Kwitt, 'Graph Filtration Learning', ICML. 2020, arXiv: 1905.10996 [cs.LG]

Graph neural networks in a nutshell

- Learn node representations h_v based on aggregated attributes a_v
- Aggregate them over neighbourhoods
- Iteration k contains information up to k hops away
- Repeat iteration K times

$$\begin{split} & a_v^{(k)} := \texttt{aggregate}^{(k)} \left(\left\{ h_u^{(k-1)} \mid u \in \mathcal{N}(v) \right\} \right) \\ & h_v^{(k)} := \texttt{combine}^{(k)} \left(h_v^{(k-1)}, a_v^{(k)} \right) \\ & h_{\mathcal{G}} := \texttt{readout} \left(\left\{ h_v^{(K)} \mid v \in \mathfrak{V}_{\mathcal{G}} \right\} \right) \end{split}$$

This terminology follows K. Xu, W. Hu, J. Leskovec and S. Jegelka, 'How Powerful are Graph Neural Networks?', *International Conference on Learning Representations*, 2019.

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Message passing in graphs



Repeat this process multiple times and update the vertex representations accordingly. Use a readout function to obtain a graph-level representation.

Learning graph filtrations

Motivation

- When classifying graphs with TDA, we often employ a filter function $f: \mathfrak{V} \to \mathbb{R}$. For example, $f(v) := \deg(v)$ is commonly employed.
- We typically extend f to a full graph G by setting $f(\{u, v\}) := \max\{f(u), f(v)\}$.
- Can we *learn f* end-to-end?

A readout function based on persistent homology



A readout function based on persistent homology



A readout function based on persistent homology



Coordinatisation function

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

$$\Psi(p) := \frac{1}{1 + \|p - c\|_1} - \frac{1}{1 + \operatorname{abs}(r - \|p - c\|_1)},$$

with $c \in \mathbb{R}^2$ and $r \in \mathbb{R}_{>0}$ being *trainable* parameters. The whole diagram is 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 .

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How to initialise f?

Use a single GIN- ϵ layer with one level of message passing (1–GIN) with hidden dimensionality 64, followed by a two-layer MLP.

GIN-1,
$$h = 64$$
 \longrightarrow MLP(64, 64, 1) with sigmoid activation

Hence, $f \colon \mathfrak{V} \to [0, 1]$.

We can initialise f using the vertex degree or uniform weights (plus a symbolic perturbation to ensure gradient existence).

Using this in practice

- If *f* is *injective* on the graph vertices, the gradient exists.
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- Simple integration into existing architectures.

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Method	IMDB-BINARY	IMDB-MULTI	
1-GIN (GFL)	74.5±4.6	49.7±2.9	
1-GIN (SUM)	73.5±3.8	50.3±2.6	
1-GIN (SP)	73.0±4.0	$50.5{\pm}2.1$	
Baseline	72.7±4.6	49.9±4.0	
РН	68.9±3.5	46.1±4.2	

Topological layers for graph classification

Tonological Granh Neural Networks

Max Harn^{1,2,1} Edward De Brosner^{1,1} Michael Moor^{1,2} Your Manual Bastian Ricck^{1,2,n,1}, and Karsten Borgwardt^{1,2,1}

Department of Biosystems Astronov and Depincering, 1770 Zarish, 4255 Raud, Navineeland (2020 Enviro Institute of Bioinformatics, Environmental

1 Introduction

sentations of a graph. We prove that even by itself, our layer is thirthy more statements than any GNN since it incorrection Graph neural actioness (GNNs) are a personful architecture the addity to work with multi-code tooological information. TOOL, a need layer that incorporates global topological in-formation of a much using negative boundary. TOOL can

formation of a graph using previolati lossicings. 1993. con be easily integrated into any type of GDN and is thirdly mans. 2. Background: Computational Topology

productive performance, texts on spontene data one, some O = (Y, E) with a set of votices Y and a set of engine $E \ge Y$. In training characteristic data and the engine Y and a set of engine E. The set of the engine of the period o

Tranks are a natural description of structured data sets in invariant under reach incompositions this is a consumers of many domanni, minuding domannimanis, maga praveosagi, a more goneral theorem is algebraic hiperogy tak treeping to the treeping of the tree

 $\theta = G^{(0)} \subset G^{(0)} \subset G^{(0)} \subset \cdots \subset G^{(n-1)} \subset G^{(n)} = G.$ (1) provide multi-scale representations that capture for serge-semplex instruments and monitoriants of the scale for the serge-ne approprint of the scale of the scale for the scale for the scale for the scale property of the scale for the scale for the scale for the scale scale scale for the scale for the scale for the scale for the scale scale scale scale for the scale for the scale for the scale sca these features as a tuple (i, j), which we collect in a previouse dispose (). If a feature arrive disappean, we represent it by basis (), seek tools features are the ones fled are counted for his

hugh (1, or), such further are the energies for the Our control for the Section and Sectio



Max Horn ✓ ExpectationMax



Yves Moreau



Edward De Brouwer ✓ Edward0nBrew





Michael Moor ♥ Michael D Moor



Karsten Borgwardt ♥ kmborgwardt

M. Horn^{*}, E. De Brouwer^{*}, M. Moor, Y. Moreau, **B. Rieck**^{*†} and K. Borgwardt[†], Topological Graph Neural Networks, 2021, arXiv: 2102.07835 [cs.LG]

Topological graph neural networks

Overview



Expressivity

Cycles data set



Expressivity

Necklaces data set



Empirical results

Method	PROTEINS-full	ENZYMES	DD	IMDB-BINARY	REDDIT-BINARY
GAT-4	76.3 ± 2.4	68.5 ± 5.2	75.9 ± 3.8	—	—
GATED-GCN-4	76.4 ± 2.9	65.7 ± 4.9	72.9 ± 2.1	_	_
GCN-4	76.1 ± 2.4	65.8 ± 4.6	72.8 ± 4.1	68.6 ± 4.9	92.8 ± 1.7
GIN-4	74.1 ± 3.4	65.3 ± 6.8	71.9 ± 3.9	72.9 ± 4.7	89.8 ± 2.2
TopoGNN-3-1	76.0 ± 3.9	53.0 ± 9.2	73.2 ± 4.7	72.0 ± 2.3	89.4 ± 2.2
WL	73.1 ± 0.5	54.3 ± 0.9	77.7 ± 2.0	71.2 ± 0.5	78.0 ± 0.6
WL-OA	73.5 ± 0.9	58.9 ± 0.9	77.8 ± 1.2	74.0 ± 0.7	87.6 ± 0.3

Empirical results



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GCN-4	76.1 ± 2.4	65.8 ± 4.6	$\textbf{72.8} \pm \textbf{4.1}$	68.6 ± 4.9	92.8 ± 1.7
GIN-4	74.1 ± 3.4	65.3 ± 6.8	71.9 ± 3.9	72.9 ± 4.7	89.8 ± 2.2
TopoGNN-3-1	76.0 ± 3.9	53.0 ± 9.2	73.2 ± 4.7	72.0 ± 2.3	89.4 ± 2.2
WL WL-OA	$\begin{array}{c} 73.1 \pm 0.5 \\ 73.5 \pm 0.9 \end{array}$	$54.3 \pm 0.9 \\ 58.9 \pm 0.9$	$77.7 \pm 2.0 \\ 77.8 \pm 1.2$	$\begin{array}{c} 71.2 \pm 0.5 \\ 74.0 \pm 0.7 \end{array}$	$\begin{array}{c} 78.0 \pm 0.6 \\ 87.6 \pm 0.3 \end{array}$

Empirical results

Only random node features



Summary

- Persistent homology can be made differentiable!
- Topological features improve representation learning tasks.
- Often, the main performance drive is unclear; we need *ablation studies* that disentangle performance.
- Hybrid 20 models show particular promise for graph classification.

