# Metric reconstruction via optimal transport

Henry Adams (Colorado State University), Michał Adamaszek (MOSEK ApS), Florian Frick (Carnegie Mellon)

Thanks to my graduate students: Johnathan Bush, Brittany Carr, Mark Heim, Lara Kassab, Joshua Mirth



#### Apply to our conference!



Home Programs ▼ Your Visit ▼ Videos ▼ About ▼ §

#### Applied Mathematical Modeling with Topological Techniques

Aug 5 - 9, 2019









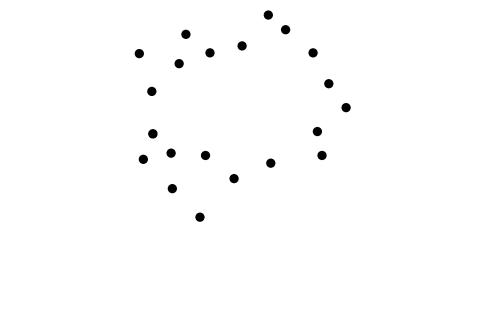
Visa Information

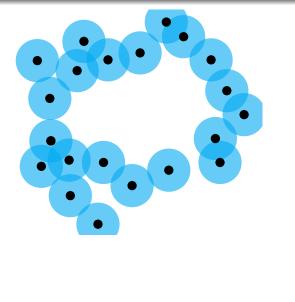
#### **Organizing Committee**

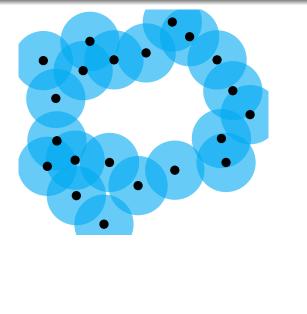
- Henry Adams
   Colorado State University
- Jose Perea Michigan State University

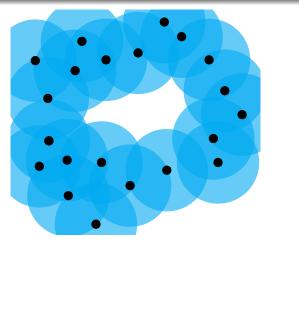
- Maria D'Orsogna
   California State University, Northridge
- Chad Topaz
   Williams College

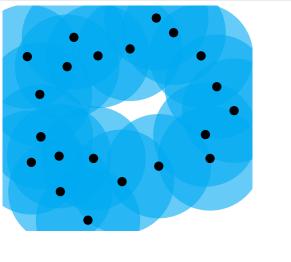
Rachel Neville
 University of Arizona

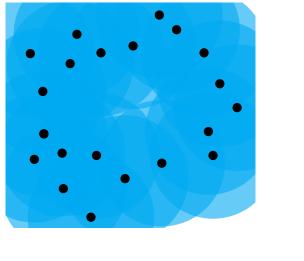


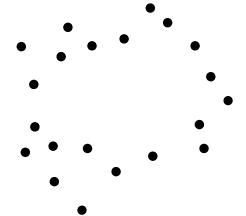




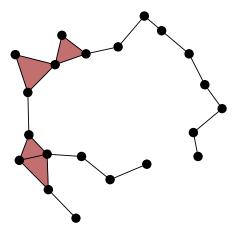




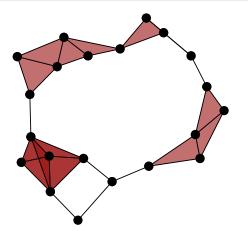




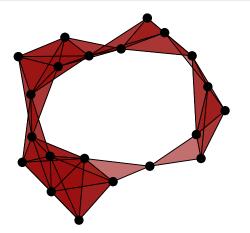
- vertex set X
- simplex  $\{x_0, \ldots, x_k\}$  when diam $(\{x_0, \ldots, x_k\}) \le r$ .



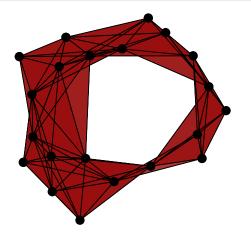
- vertex set X
- simplex  $\{x_0, \ldots, x_k\}$  when diam $(\{x_0, \ldots, x_k\}) \le r$ .



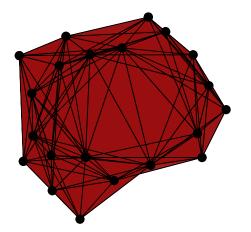
- vertex set X
- simplex  $\{x_0, \ldots, x_k\}$  when diam $(\{x_0, \ldots, x_k\}) \le r$ .



- vertex set X
- simplex  $\{x_0, \ldots, x_k\}$  when diam $(\{x_0, \ldots, x_k\}) \le r$ .



- vertex set X
- simplex  $\{x_0, \ldots, x_k\}$  when diam $(\{x_0, \ldots, x_k\}) \le r$ .

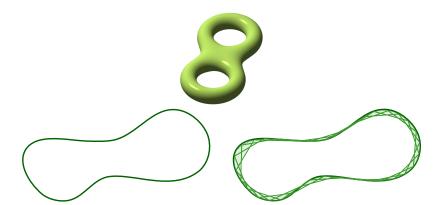


- vertex set X
- simplex  $\{x_0, \ldots, x_k\}$  when diam $(\{x_0, \ldots, x_k\}) \le r$ .

For M a compact Riemannian manifold and r sufficiently small,  $VR(M;r) \simeq M$ .



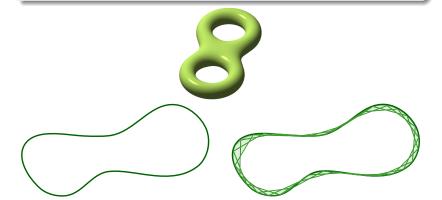
For M a compact Riemannian manifold and r sufficiently small,  $VR(M;r) \simeq M$ .



For M a compact Riemannian manifold and r sufficiently small,  $VR(M;r) \simeq M$ .

#### Theorem (Latschev, 2001)

For r sufficiently small and  $X \subseteq M$  sufficiently dense (dep. on r),  $VR(X;r) \simeq M$ .



For M a compact Riemannian manifold and r sufficiently small,  $VR(M;r) \simeq M$ .

## Theorem (Latschev, 2001)

For r sufficiently small and  $X \subseteq M$  sufficiently dense (dep. on r),  $VR(X;r) \simeq M$ .

#### Theorem (Chazal, de Silva, Oudot, 2013)

For X and Y totally bounded metric spaces,

$$d_b(\operatorname{PH}(\operatorname{VR}(X;-)),\operatorname{PH}(\operatorname{VR}(Y;-))) \leq 2d_{\operatorname{GH}}(X,Y).$$

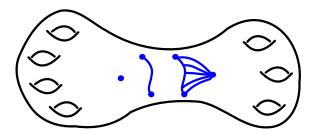




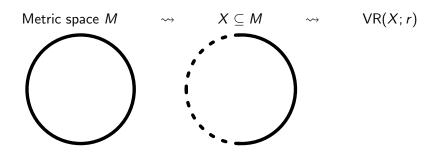
For M a compact Riemannian manifold and r sufficiently small,  $VR(M; r) \simeq M$ .

#### Downsides of the proof:

- map  $VR(M; r) \rightarrow M$  depends on the choice of a total ordering of all points in M, and
- the inclusion  $M \hookrightarrow VR(M; r)$  is not continuous.



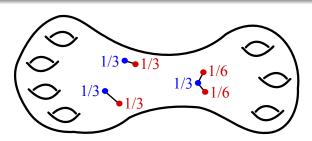
The Vietoris-Rips simplicial complex may not be metrizable!



For X a metric space and r > 0, the Vietoris-Rips metric thickening is

$$VR^{m}(X; r) = \left\{ \sum_{i=0}^{k} \lambda_{i} x_{i} \middle| \lambda_{i} \geq 0, \sum_{i} \lambda_{i} = 1, x_{i} \in X, \operatorname{diam}(\{x_{0}, \dots, x_{k}\}) \leq r \right\},$$

equipped with the 1-Wasserstein metric.

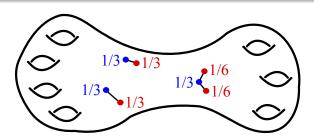


Note  $VR^m(X; r)$  is a metric r-thickening of X.

For X a metric space and r > 0, the Vietoris-Rips metric thickening is

$$VR^{m}(X; r) = \left\{ \sum_{i=0}^{k} \lambda_{i} \delta_{x_{i}} \mid \lambda_{i} \geq 0, \sum_{i} \lambda_{i} = 1, x_{i} \in X, \operatorname{diam}(\{x_{0}, \dots, x_{k}\}) \leq r \right\},$$

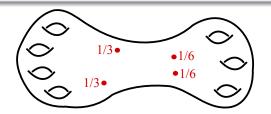
equipped with the 1-Wasserstein metric.



Note  $VR^m(X; r)$  is a metric r-thickening of X.

#### Theorem (Adamaszek, A, Frick)

If M is a Riemannian manifold and r is sufficiently small, then  $VR^m(M; r) \simeq M$ .



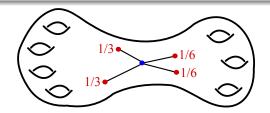
## Proof.

$$VR^m(M;r)$$
 $M$ 

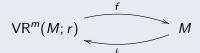
- $f: \sum_{i} \lambda_{i} \delta_{x_{i}} \mapsto \text{Fr\'echet mean}.$
- $f \circ \iota = id_M$ , and  $\iota \circ f \simeq id_{VR^m(M;r)}$  via a linear homotopy.

#### Theorem (Adamaszek, A, Frick)

If M is a Riemannian manifold and r is sufficiently small, then  $VR^m(M; r) \simeq M$ .



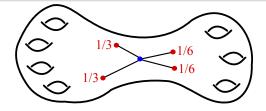
## Proof.



- $f: \sum_{i} \lambda_{i} \delta_{x_{i}} \mapsto \text{Fr\'echet mean}.$
- $f \circ \iota = id_M$ , and  $\iota \circ f \simeq id_{VR^m(M;r)}$  via a linear homotopy.

#### Theorem (Adamaszek, A, Frick)

If M is a Riemannian manifold and r is sufficiently small, then  $VR^m(M; r) \simeq M$ .



With Joshua Mirth we prove a metric Hausmann's theorem for sets in  $\mathbb{R}^n$  with positive reach (including submanifolds).

# Metric thickenings, Borsuk–Ulam theorems, and orbitopes

Henry Adams (Colorado State University)
Johnathan Bush (Colorado State University)
Florian Frick (Carnegie Mellon)

Paper in preparation



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

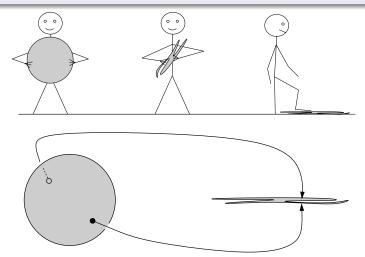


Figure credit: Jiří Matoušek, Using the Borsuk-Ulam theorem

For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

#### Theorem (Gromov's "waist" theorem)

For  $f: S^n \to \mathbb{R}^n$ , there exists some  $y \in \mathbb{R}^n$  with  $\operatorname{vol}_0(f^{-1}(y)) \ge \operatorname{vol}_0(S^0 \subseteq S^n)$ .

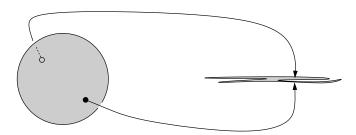


Figure credit: Jiří Matoušek, Using the Borsuk-Ulam theorem

For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

#### Theorem (Gromov's "waist" theorem)

For  $f: S^n \to \mathbb{R}^k$  with  $k \le n$ , there exists some  $y \in \mathbb{R}^n$  with  $\operatorname{vol}_{n-k}(f^{-1}(y)) \ge \operatorname{vol}_{n-k}(S^{n-k} \subseteq S^n)$ .

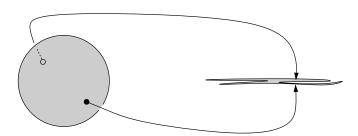


Figure credit: Jiří Matoušek, Using the Borsuk-Ulam theorem

For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

#### Theorem (Gromov's "waist" theorem)

For  $f: S^n \to \mathbb{R}^k$  with  $k \le n$ , there exists some  $y \in \mathbb{R}^n$  with  $\operatorname{vol}_{n-k}(f^{-1}(y)) \ge \operatorname{vol}_{n-k}(S^{n-k} \subseteq S^n)$ .

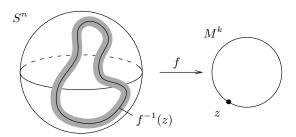


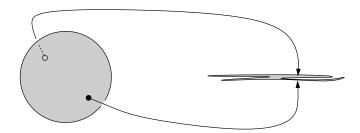
Figure credit: Benjamin Matschke, Journal of Topology & Analysis

For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

#### Theorem (Gromov's "waist" theorem)

For  $f: S^n \to \mathbb{R}^k$  with  $k \le n$ , there exists some  $y \in \mathbb{R}^n$  with  $\operatorname{vol}_{n-k}(f^{-1}(y)) \ge \operatorname{vol}_{n-k}(S^{n-k} \subseteq S^n)$ .

What about  $f: S^n \to \mathbb{R}^k$  with  $k \ge n$ ?

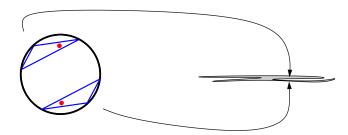


For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

#### Theorem (Gromov's "waist" theorem)

For  $f: S^n \to \mathbb{R}^k$  with  $k \le n$ , there exists some  $y \in \mathbb{R}^n$  with  $\operatorname{vol}_{n-k}(f^{-1}(y)) \ge \operatorname{vol}_{n-k}(S^{n-k} \subseteq S^n)$ .

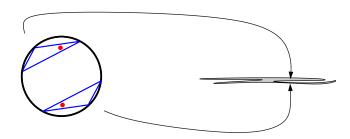
What about  $f: S^n \to \mathbb{R}^k$  with  $k \ge n$ ?



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$

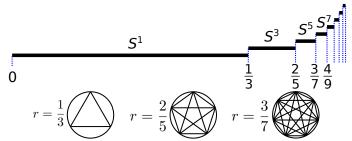


For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$

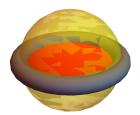


For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$

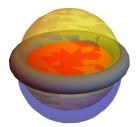


For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$

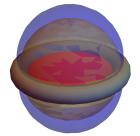


For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^1 \to \mathbb{R}^{2k+1}$ , there exists a set  $\{x_0, \dots, x_{2k+1}\}$  of diameter at most  $\frac{k}{2k+1}$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof: 
$$S^{2k+1} \simeq VR^m(S^1; \frac{k}{2k+1}) \xrightarrow{f} \mathbb{R}^{2k+1}$$



For  $f: S^n \to \mathbb{R}^n$ , there exists a point  $x \in S^n$  with f(x) = f(-x).

## Theorem (A, Bush, Frick)

For  $f: S^n \to \mathbb{R}^{n+2}$ , there exists a set  $\{x_0, \dots, x_{n+2}\}$  of diameter at most  $r_n$  such that  $\sum \lambda_i f(x_i) = \sum \lambda_i f(-x_i)$ .

Proof:  $S^{n+2}$  " $\subseteq$ "  $VR^m(S^n; r_n) \xrightarrow{f} \mathbb{R}^{n+2}$ 



 $r_n$  is the side-length of an inscribed simplex

#### References

- Michał Adamaszek, Henry Adams, Florian Frick, Metric reconstruction via optimal transport, SIAM Journal on Applied Algebra and Geometry 2 (2018).
- Michał Adamaszek and Henry Adams, The Vietoris-Rips complexes of a circle, Pacific Journal of Mathematics 290 (2017), 1-40.
- Henry Adams, Johnathan Bush, and Florian Frick, Metric thickenings, Borsuk-Ulam theorems, and orbitopes (2019), in preparation.
- Jean-Claude Hausmann, On the Vietoris-Rips complexes and a cohomology theory for metric spaces, Annals of Mathematics Studies 138 (1995), 175–188.

Thank you!