Sheaf

A sheaf is a functor from from the category of simplicial complexes Example: $\sigma \rightarrow F(\sigma)$, a vector space

 $\rho \subset \sigma \rightarrow L: F(\rho) \rightarrow F(\sigma)$, a linear map

 $F(\sigma)$ is called a **stalk**.

 $F(\rho \subset \sigma)$ is called a **restriction map**

Let X be a simplicial complex.

For every σ , choose $s_{\sigma} \in F(\sigma)$. This assignment $(s_{\sigma})_{\sigma \in X}$ of an element of $F(\sigma)$ to every simplex is called a **global section** if these choices are compatible with the restriction maps.

 $F_X(X)$ = set of all global sections.

Let X be a simplicial complex

The constant sheaf G_X :

 $\sigma \rightarrow G$

 $\rho \subset \sigma \quad \rightarrow \quad id: G \rightarrow G$

Suppose $(s_{\sigma})_{\sigma \in X}$ is a global section.

Then if $s_{\tau} = g \in G$, then $s_{\sigma} = g$ for all $\sigma \in X$.

The the (group/vector space/...) of global sections in isomorphic to G.

Example: The skyscraper sheaf

The skyscraper sheaf $G_{ au}$

$$\sigma \rightarrow \begin{cases} G & \text{if } \sigma = \tau \\ 0 & \text{otherwise.} \end{cases}$$
$$\sigma \subset \sigma \rightarrow \quad \text{identity map}$$
$$\rho \subset \sigma \rightarrow \quad \text{zero map if } \rho \neq \sigma.$$

Suppose $(s_{\sigma})_{\sigma \in X}$ is a global section.

Then
$$s_{\sigma} = 0$$
 for all $\sigma \neq \tau$, since $s_{\sigma} \in F(\sigma) = 0$

If $dim\tau > 0$, then $\exists \rho \subset \tau$ and $F(\rho \subset \tau) = 0$. Thus $s_{\tau} = 0$.

Thus the (group/vector space/...) of global sections $\simeq \{0\}$.

If $dim\tau > 0$, let $s_{\tau} = g$. Thus in this case, the (group/vector space/...) of global sections $\simeq G$.

Direct sum

If *F* and *G* are sheaves, then $F \bigoplus G$ is a sheaf.

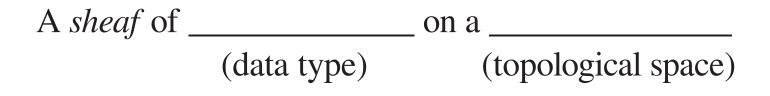
 $\sigma \quad \to \quad F(\sigma) \bigoplus G(\sigma)$

 $\rho \subset \sigma \quad \rightarrow \quad F(\rho \subset \sigma) \bigoplus G(\rho \subset \sigma)$

Example: $\bigoplus_{\tau \in X} G_{\tau}$ $\sigma \rightarrow \bigoplus_{\tau \in X} G_{\tau} = G$ $\rho \subset \sigma \rightarrow \bigoplus_{\tau \in X} G_{\tau}(\rho \subset \sigma) = \begin{cases} identity \ map \ \rho = \sigma \\ zero \ map \ \rho \subset \sigma \end{cases}$ Thus the (group/vector space/) of global sections $\simeq \bigoplus G$ sin

Thus the (group/vector space/...) of global sections $\simeq \bigoplus_{v \in X} G$ since we can assign any element of G to a vertex v.

Now, abstractly...



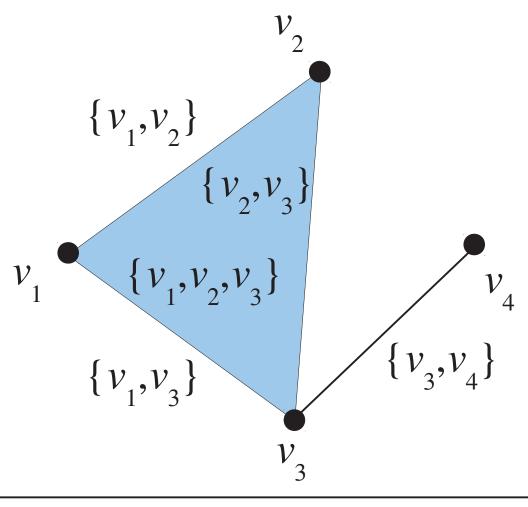


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Simplicial complexes



• ... higher dimensional *simplices* (tuples of vertices)

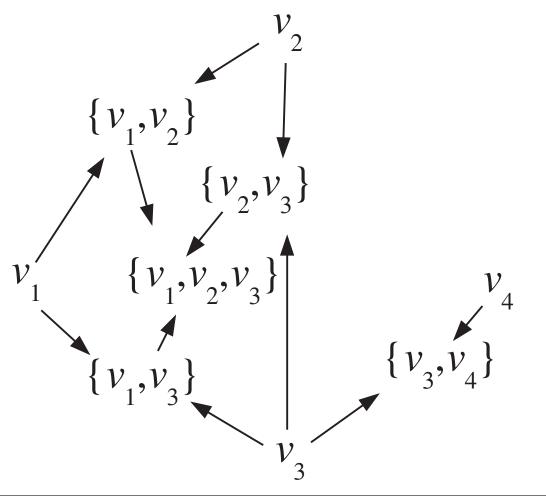




Simplicial complexes



• The *attachment diagram* shows how simplices fit together

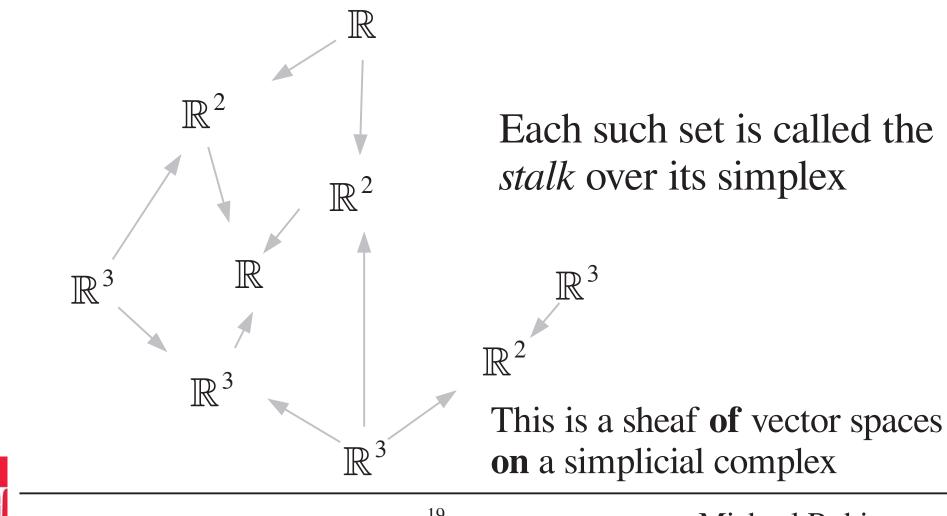




A sheaf is ...



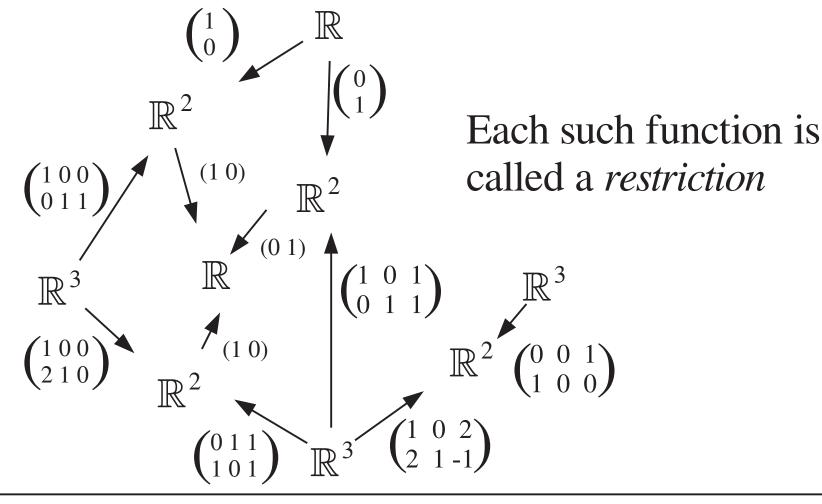
• A set assigned to each simplex and ...



A sheaf is ...



• ... a function assigned to each simplex inclusion

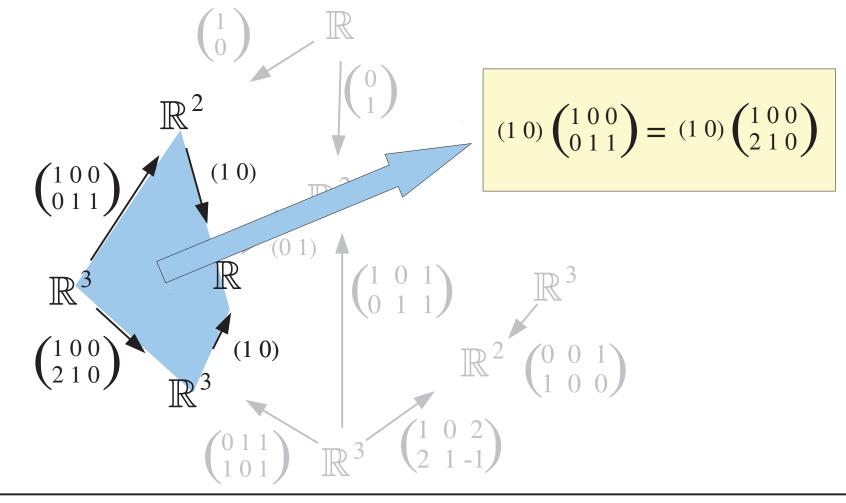




A sheaf is ...



• ... so the diagram commutes.

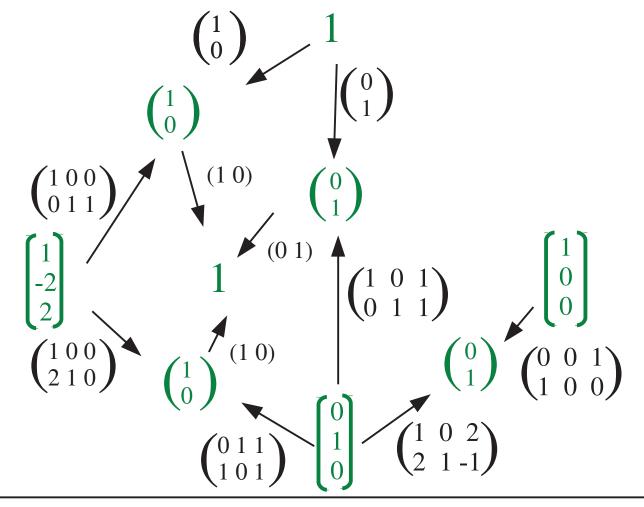




A global section is ...



• An assignment of values from each of the stalks that is consistent with the restrictions

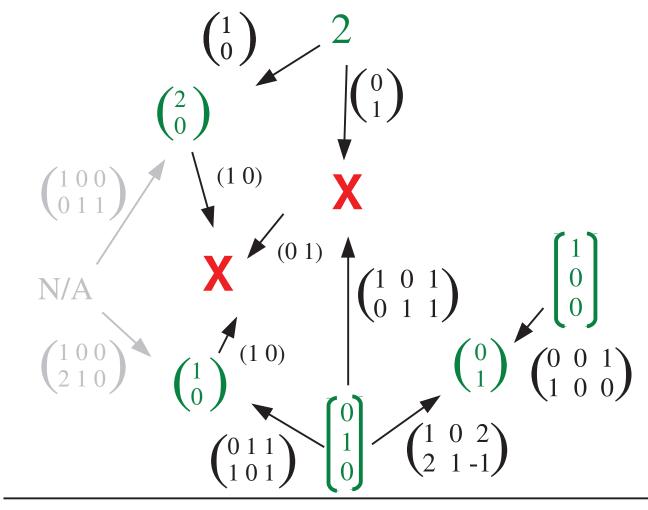




Some sections are only local

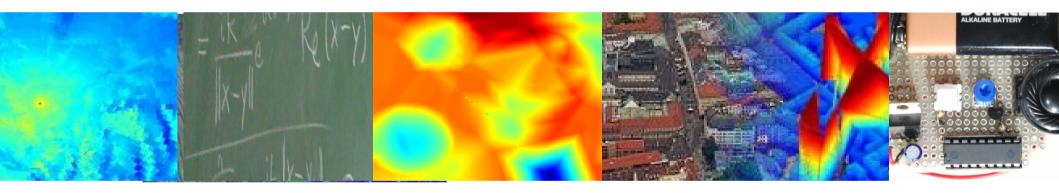


• They might not be defined on all simplices or disagree with restrictions



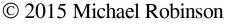


Sheaf Cohomology and its Interpretation



Michael Robinson



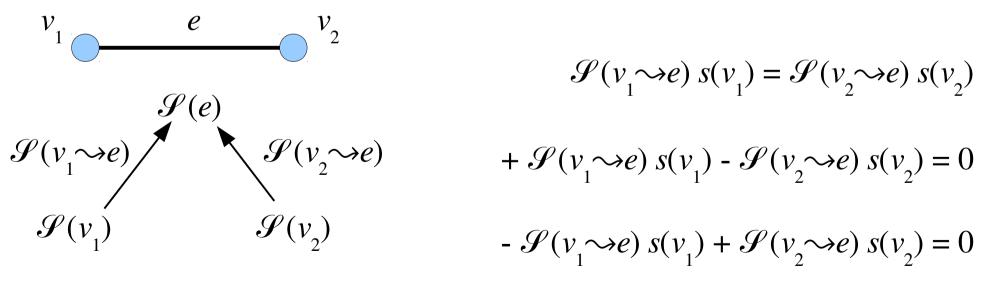


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Global sections, revisited

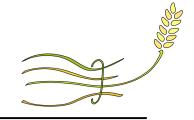


- The space of global sections alone is insufficient to detect redundancy or possible faults, but another invariant works
- It's based on the idea that we can rewrite the basic condition(s) for a global section s of a sheaf \mathscr{S}



 $(\mathscr{S}(a \rightsquigarrow b) \text{ is the restriction map connecting cell } a \text{ to a cell } b \text{ in a sheaf } \mathscr{S})$

Global sections, revisited



- The space of global sections alone is insufficient to detect redundancy or possible faults, but another invariant works
- It's based on the idea that we can rewrite the basic condition(s) for a global section s of a sheaf \mathscr{S}

$$\mathscr{G}(v_1 \rightarrow e) s(v_1) = \mathscr{G}(v_2 \rightarrow e) s(v_2)$$

 $\left(+\mathscr{S}(v_1 \rightarrow e) -\mathscr{S}(v_2 \rightarrow e)\right) \begin{bmatrix} s(v_1) \\ s(v_2) \end{bmatrix} = 0$ + $\mathscr{S}(v_1 \rightarrow e) s(v_1) - \mathscr{S}(v_2 \rightarrow e) s(v_2) = 0$

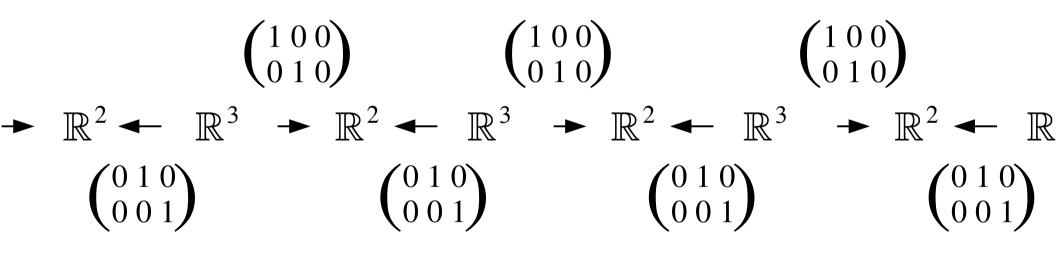
 $-\mathscr{G}(v_1 \rightarrow e) s(v_1) + \mathscr{G}(v_2 \rightarrow e) s(v_2) = 0$

 $(\mathscr{S}(a \rightsquigarrow b) \text{ is the restriction map connecting cell } a \text{ to a cell } b \text{ in a sheaf } \mathscr{S})$



Recall: A queue as a sheaf

- Contents of the shift register at each timestep
- N = 3 shown





Recall: A single timestep



- Contents of the shift register at each timestep
- N = 3 shown

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

$$(9,2) \leftarrow (1,9,2) \leftarrow (1,9) \leftarrow (1,1,9) \leftarrow (1,1) \leftarrow (5,1,1) \leftarrow (5,1) \leftarrow (2,5)$$

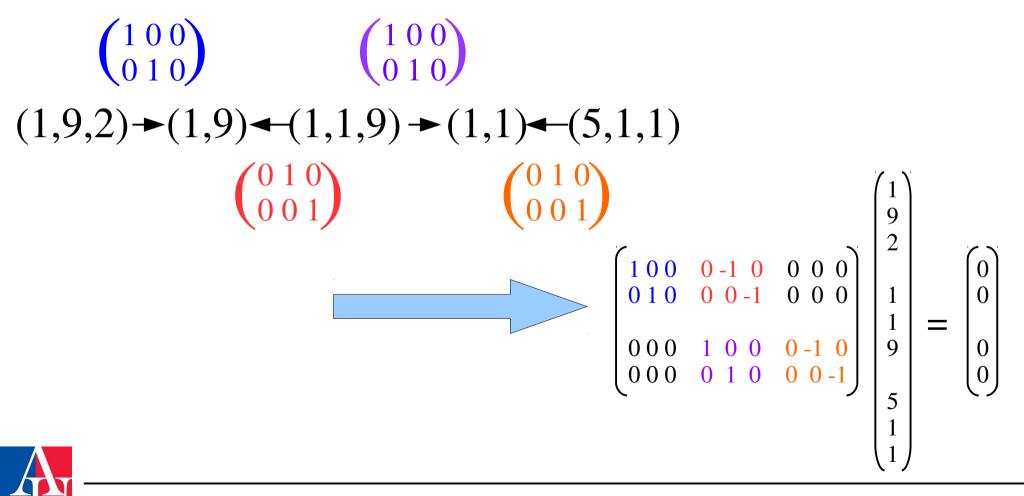
$$\begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$



Rewriting using matrices



• Same section, but the condition for verifying that it's a section is now written linear algebraically



The cochain complex



- <u>Motivation</u>: Sections being in the kernel of matrix suggests a higher dimensional construction exists!
- Goal: build the *cochain complex* for a sheaf \mathscr{S}

$$\mathscr{P}) \xrightarrow{d^{k-1}} C^{k}(X;\mathscr{P}) \xrightarrow{d^{k}} C^{k+1}(X;\mathscr{P}) \xrightarrow{d^{k+1}} C^{k+2}(X;\mathscr{P}) \xrightarrow{d^{k+2}} C^{k+2} C^{k+2}(X;\mathscr{P}) \xrightarrow{d^{k+2}} C^{k+2} C^{k+2} C^{k+2} C^{k+2} C^{k+2} C^{k+2} C^{k$$

From this, *sheaf cohomology* will be defined as
 H^k(X; S) = ker d^k / image d^{k-1}
 much the same as homology (but the chain complex goes up in dimension instead of down)



Generalizing up in dimension



- Global sections lie in the kernel of a particular matrix
- We gather the domain and range from stalks over vertices and edges... These are the *cochain spaces*

$$C^{k}(X;\mathscr{S}) = \bigoplus \mathscr{S}(a)$$

a is a *k*-simplex

• An element of $C^k(X; \mathscr{S})$ is called a *cochain*, and specifies a datum from the stalk at each *k*-simplex

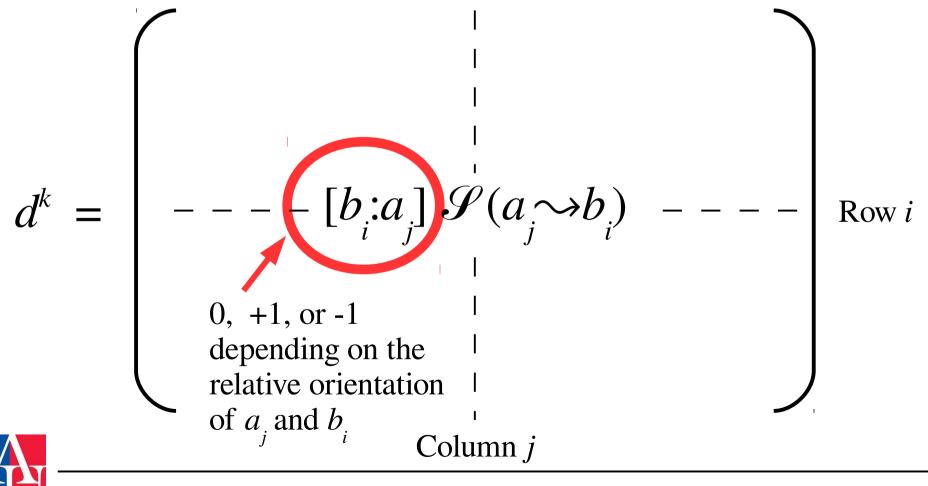
(The *direct sum* operator \bigoplus forms a new vector space by concatenating the bases of its operands)



The cochain complex



• The *coboundary map* $d^k : C^k(X; \mathscr{S}) \to C^{k+1}(X; \mathscr{S})$ is given by the block matrix



The cochain complex



• We've obtained the *cochain complex*

$$(\mathcal{G}; \mathscr{G}) \xrightarrow{d^{k-1}} C^k(X; \mathscr{G}) \xrightarrow{d^k} C^{k+1}(X; \mathscr{G}) \xrightarrow{d^{k+1}} C^{k+2}(X; \mathscr{G})$$

• Cohomology is defined as

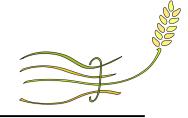
$$H^{k}(X; \mathscr{S}) = \ker d^{k} / \operatorname{image} d^{k-1}$$

All the cochains that are consistent in dimension k ...

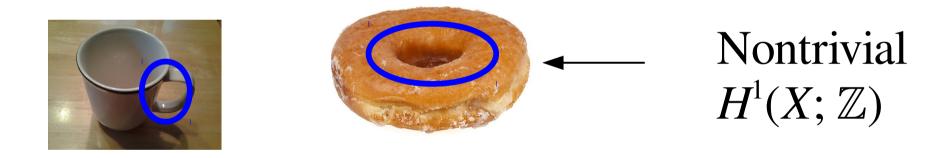
... that we ren't already present in dimension k - 1



Cohomology facts



- $H^0(X; \mathscr{S})$ is the space of global sections of \mathscr{S}
- $H^1(X; \mathscr{S})$ usually has to do with oriented, non-collapsible **data** loops



H^k(X; *S*) is a functor: sheaf morphisms induce linear maps between cohomology spaces





Homologies of different chain complexes:

• Chain complex: simplices and their boundaries

$$\longrightarrow C_{k+1}(X) \xrightarrow{\partial_{k+1}} C_k(X) \xrightarrow{\partial_k} C_{k-1}(X) \xrightarrow{\partial_{k-1}}$$

- Transposing the boundary maps yields the *cochain complex*: functions on simplices $\partial_{k+2}^{T} = C_{k+1}(X) \stackrel{\partial_{k+1}^{T}}{\longleftarrow} C_{k}(X) \stackrel{\partial_{k}^{T}}{\longleftarrow} C_{k-1}(X) \stackrel{\partial_{k-1}^{T}}{\longleftarrow}$
- With \mathbb{R} linear algebra, homology* of both of these carry identical information for a wide class of spaces

* we call the homology of a cochain complex *cohomology*



Homologies of different chain complexes:

• Transposing the boundary maps yields the *cochain complex*: functions on simplices

$$\underbrace{\partial_{k+2}^{\mathrm{T}}}_{\mathbf{K}+1} C_{k+1}(X) \underbrace{\partial_{k+1}^{\mathrm{T}}}_{\mathbf{K}} C_{k}(X) \underbrace{\partial_{k}^{\mathrm{T}}}_{\mathbf{K}} C_{k-1}(X) \underbrace{\partial_{k-1}^{\mathrm{T}}}_{\mathbf{K}} C_{k$$

The *co*boundary maps work like discrete derivatives and compute differences between functions on higher dimensional simplices



Sheaf cohomology versus homology



Homologies of different chain complexes:

• Transposing the boundary maps yields the *cochain complex*: functions on simplices

$$\underbrace{\partial_{k+2}^{\mathrm{T}}}_{k+2} C_{k+1}(X) \underbrace{\partial_{k+1}^{\mathrm{T}}}_{k} C_{k}(X) \underbrace{\partial_{k}^{\mathrm{T}}}_{k-1} C_{k-1}(X) \underbrace{\partial_{k-1}^{\mathrm{T}}}_{k-1} C_{k-1}(X) \underbrace{\partial_{k-1}^{\mathrm{T}}}_{$$

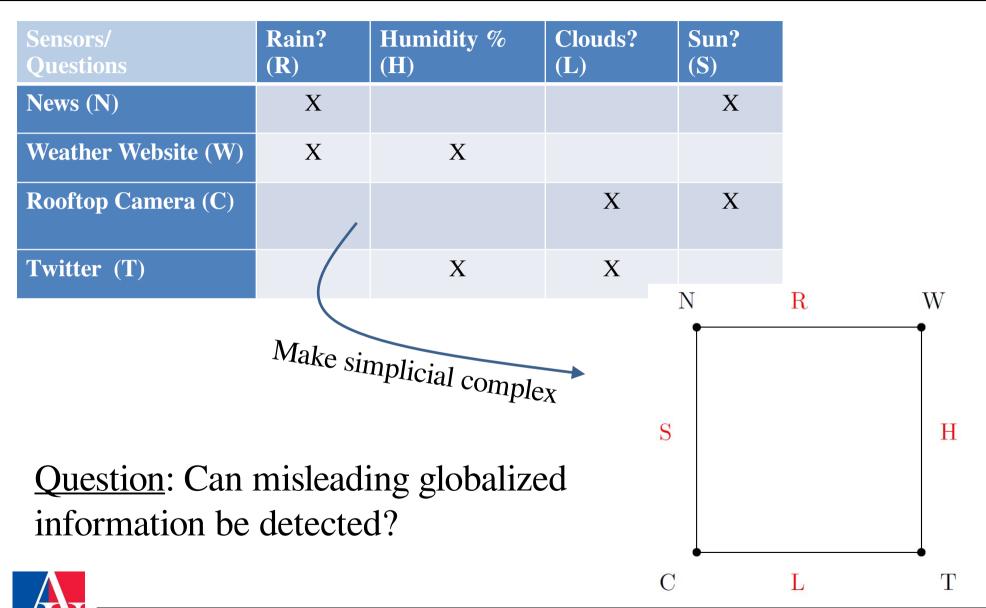
• *Sheaf cochain complex*: also functions on simplices, but they are generalized!

$$C(\mathcal{S}) \stackrel{d^{k+1}}{\longleftarrow} C^{k+1}(X; \mathscr{S}) \stackrel{d^k}{\longleftarrow} C^k(X; \mathscr{S}) \stackrel{d^{k-1}}{\longleftarrow} C^{k-1}(X; \mathscr{S})$$



"Weather Loop" a simple model





Michael Robinson

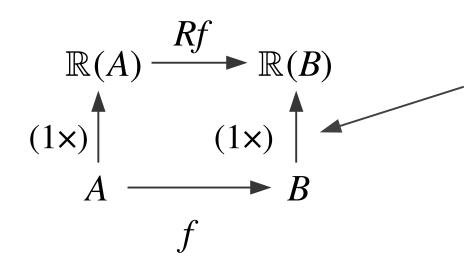
Tutorial on Sheaves in Data Analytics: Lecture 7: Sheaf Cohomology and its Interpretation Jain Net News Humidity JXM witter Camest $\mathcal{D}\mathbb{R}[\mathcal{O}_2] \oplus \mathbb{R}[\mathcal{O}_3] \oplus \mathbb{R}^{N \times M} \xrightarrow{d^\circ} \mathbb{R}^2 \oplus \mathbb{R}^2 \oplus \mathbb{R}^2$

https://youtu.be/dAfVrTDFcs4?list=PLSekr gm4hWLvFtJX0WUueVO65uhvBPrA



Consider any function between sets $f: A \rightarrow B$

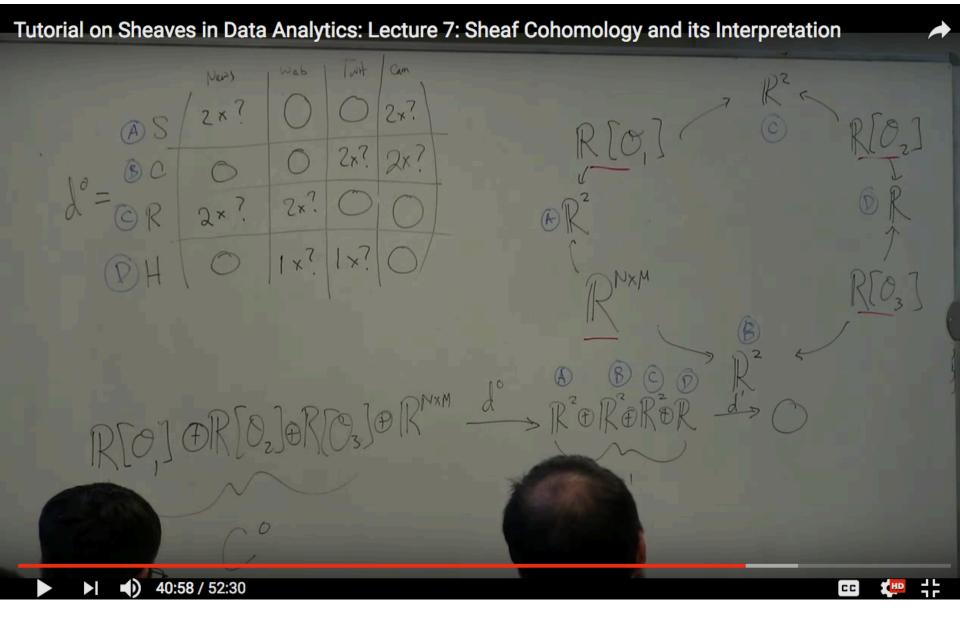
- Let R(A) be the vector space generated by A
 The basis of R(A) is the set of elements of A
- Then f lifts uniquely to a linear map Rf



Notice that generally we cannot recover a unique element of *B* from $\mathbb{R}(B)$.

But we can if we've used $Rf \circ (1 \times)$



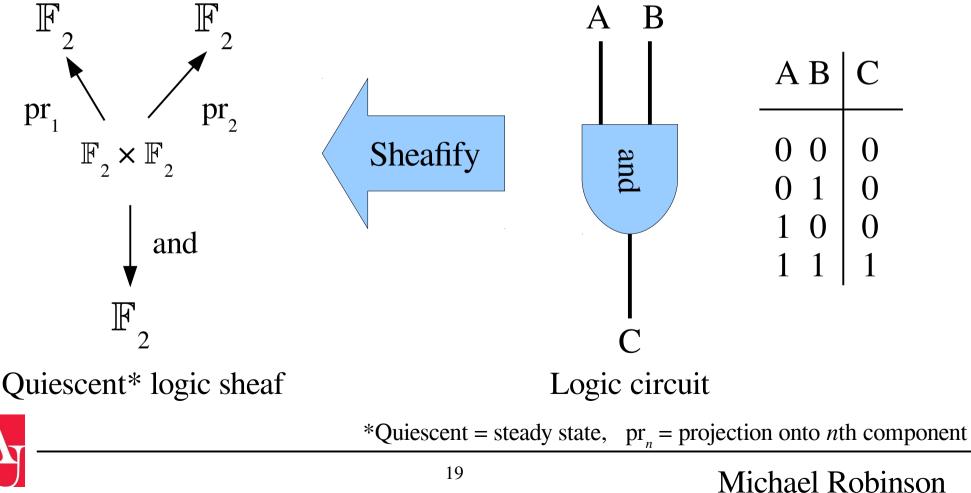


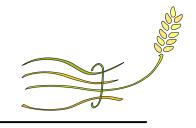
https://youtu.be/dAfVrTDFcs4?list=PLSekr_gm4hWLvFtJX0WUueVO65uhvBPrA

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- It's possible to construct a sheaf that represents the truth table of a logic circuit
- Each vertex is a logic gate, each edge is a wire



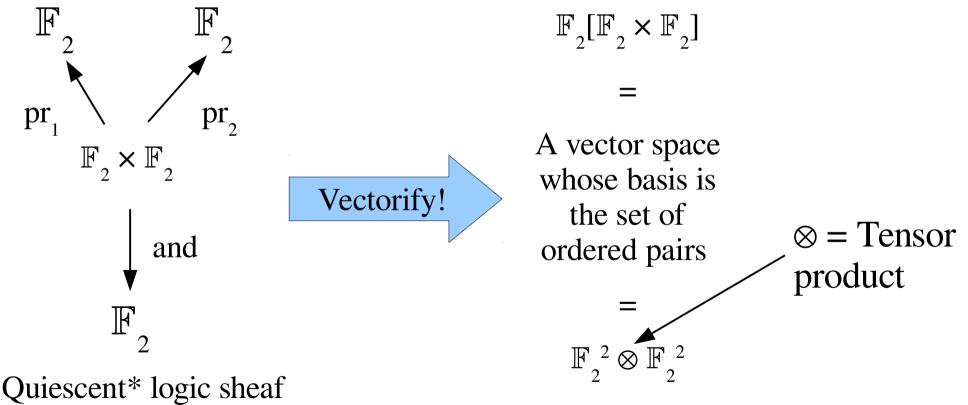


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*Quiescent = steady state, $pr_n = projection onto nth component$



- Vectorify **everything** about a quiescent logic sheaf, and you obtain a *switching sheaf*

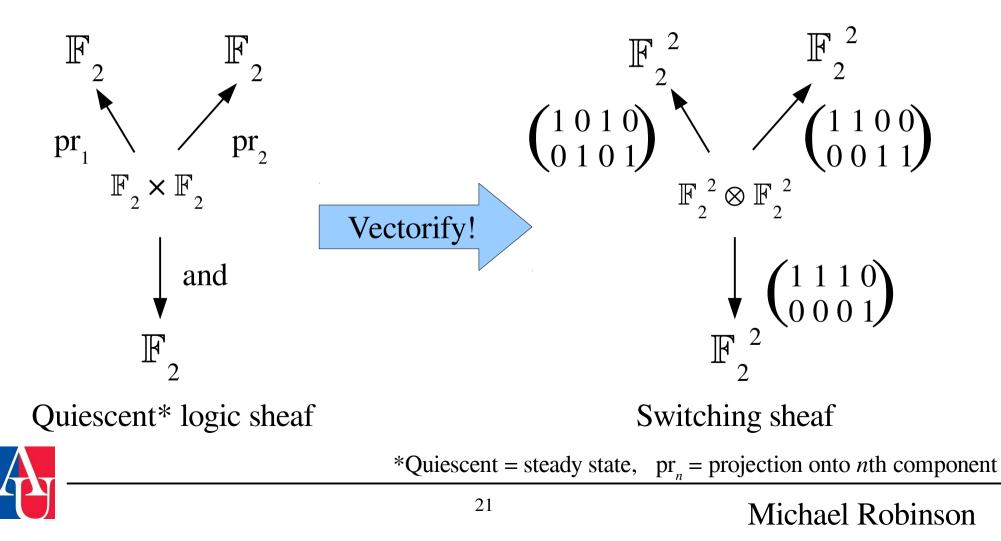




Switching sheaves

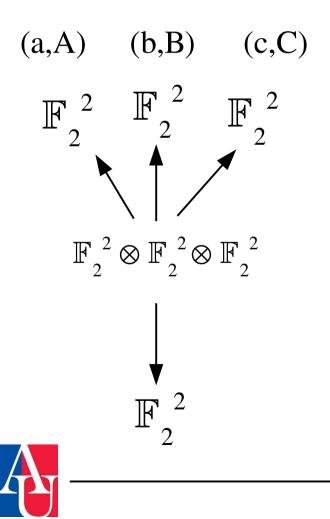


• Vectorify **everything** about a quiescent logic sheaf, and you obtain a *switching sheaf*



Global sections of switching sheaves

• In the case of a 3 input gate, the global sections are spanned by **all simultaneous combinations** of inputs



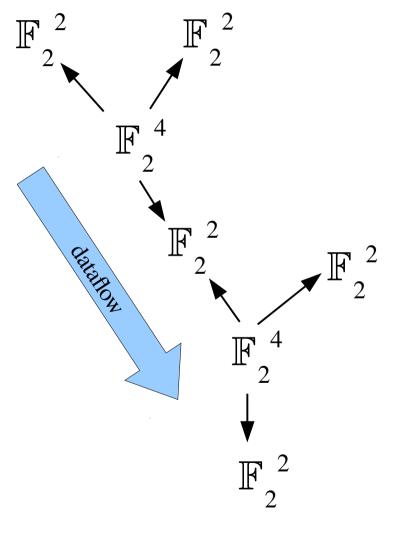
 $a \otimes b \otimes c$ $A \otimes b \otimes c$

 $2^8 = 256$ sections in total

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Global sections of switching sheaves

- When we instead consider a logically equivalent circuit, the situation changes
- Global sections consist of simultaneous inputs to each gate, but consistency is checked via tensor contractions
- There is an inherent model of uncertainty





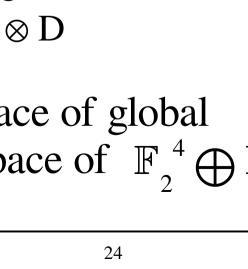
Global sections of switching sheaves

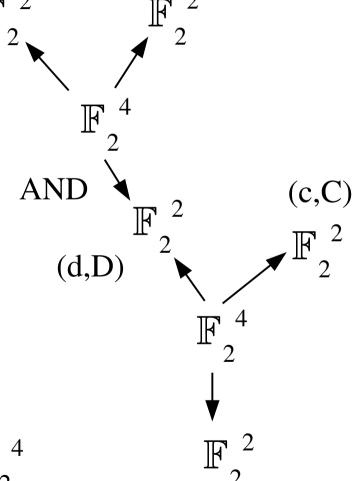
• The space of global sections is (a,A) now 6 dimensional – some \mathbb{F}_2^2 sections were lost!

 $a \otimes b + c \otimes d$ $A \otimes B + c \otimes D$

Recall that the space of global sections is a subspace of $\mathbb{F}_2^4 \bigoplus \mathbb{F}_2^4$

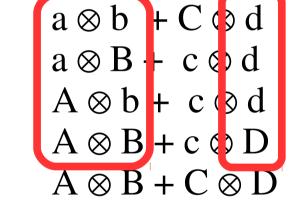






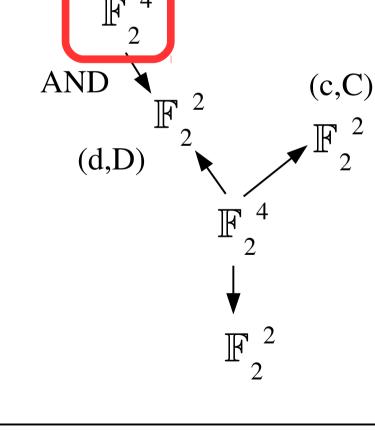
(b,B)

- Global sections of switching sheaves
 - The space of global sections is (a,A)now 6 dimensional – some \mathbb{F}_{2}^{2}



 $a \otimes b + c \otimes d$

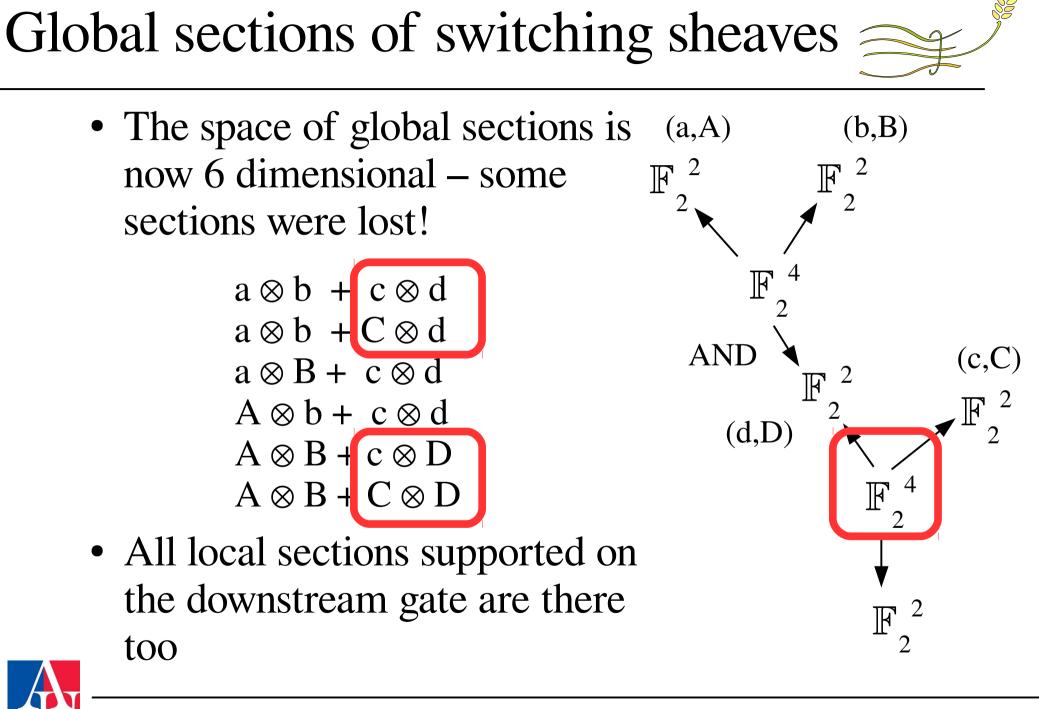
• All local sections on the upstream gate are represented



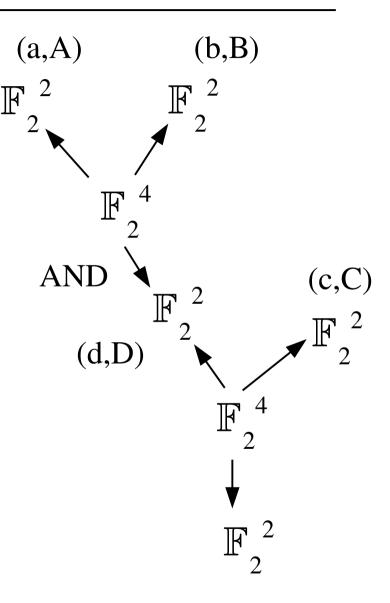
(b,B)

2





No quiescent logic states were actually lost, but the sections of this sheaf represent sets of simultaneous data at each gate that might be **in transition**!





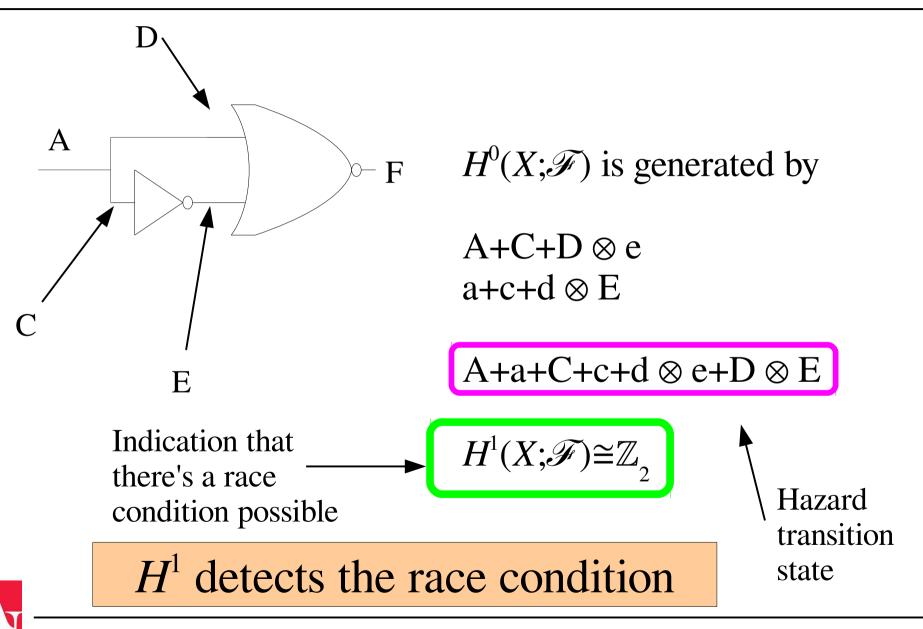
Higher cohomology spaces



- Switching sheaves are written over 1-dimensional spaces, so they could have nontrivial 1-cohomology
- Nontrivial 1-cohomology classes consist of directed loops that store data
- Since we just found that logic value transitions are permitted, this means that 1-cohomology can detect glitches

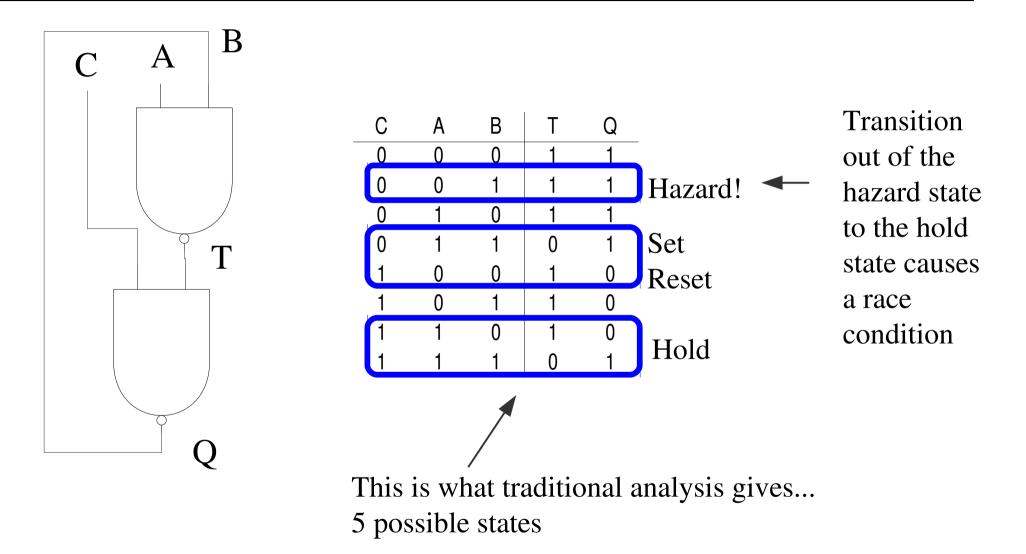


Glitch generator: cohomology



Example: flip-flop

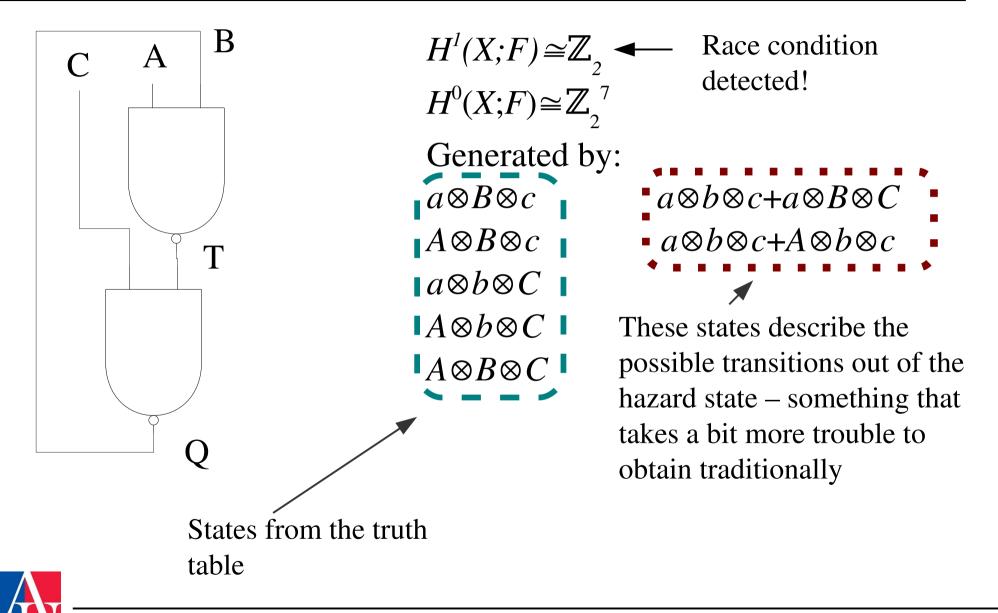






Flip-flop cohomology





Bonus: Cosheaf homology



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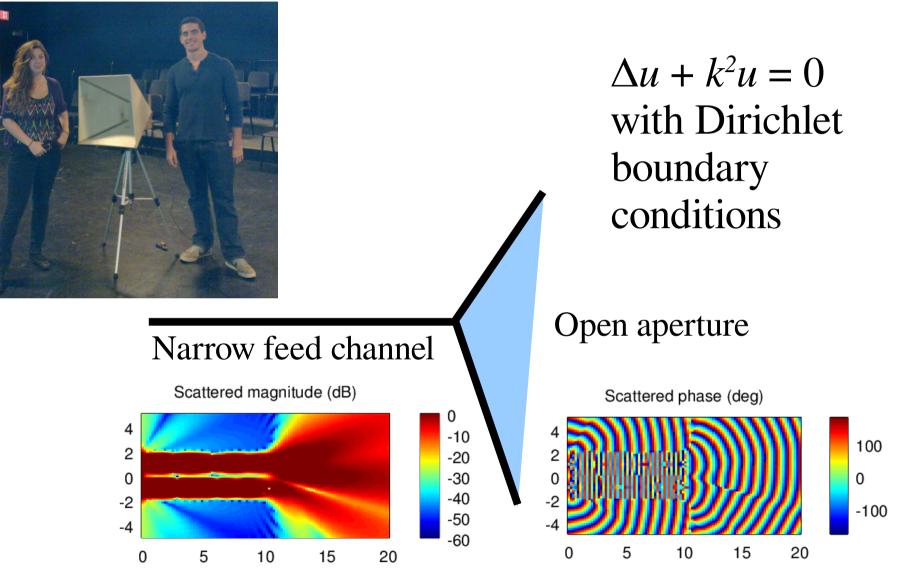
Cosheaf homology



- The globality of cosheaf sections concentrates in top dimension, which may vary over the base space
 - No particular degree of cosheaf homology holds global sections if the model varies in dimension
- But what **is** clear is that numerical instabilities can arise if certain nontrivial homology classes exist
 - These can obscure actual solutions, but can look "very real" resulting in confusion
 - There are many open questions...



Wave propagation as cosheaf



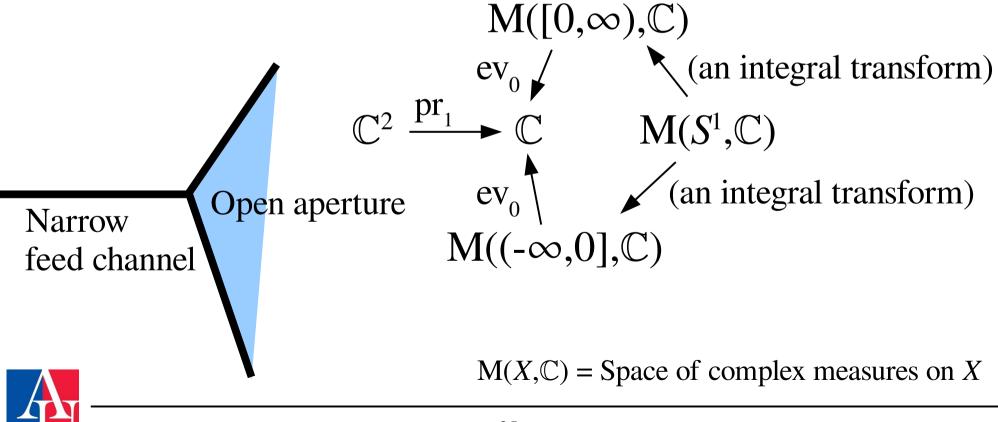


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Wave propagation as cosheaf

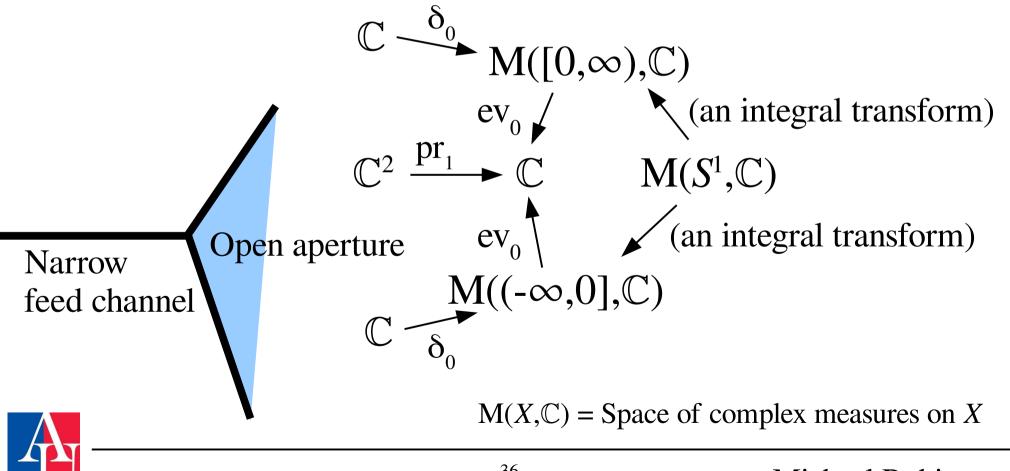


• Solving $\Delta u + k^2 u = 0$ (single frequency wave propagation) on a cell complex with Dirichlet boundary conditions



Wave propagation as cosheaf

- Solving $\Delta u + k^2 u = 0$ (single frequency wave propagation) on a cell complex with **Dirichlet boundary conditions**



Wave propagation cosheaf homology



- The global sections indeed get spread across dimension
- Here's the chain complex:

Dimension 2 $M(S^1,\mathbb{C}) \oplus \mathbb{C} \oplus \mathbb{C} \longrightarrow M((-\infty,0],\mathbb{C}) \oplus \mathbb{C}^2 \oplus M([0,\infty),\mathbb{C}) \longrightarrow \mathbb{C}$ Global sections are parameterized by a subspace of these



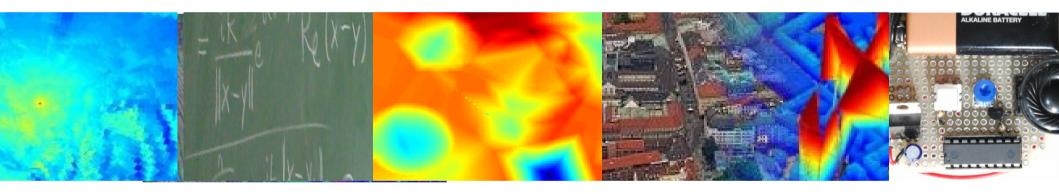
Further reading...



- Louis Billera, "Homology of Smooth Splines: Generic Triangulations and a Conjecture of Strang," *Trans. Amer. Math. Soc.*, Vol. 310, No. 1, Nov 1998.
- Justin Curry, "Sheaves, Cosheaves, and Applications" http://arxiv.org/abs/1303.3255
- Michael Robinson, "Inverse problems in geometric graphs using internal measurements," http://www.arxiv.org/abs/1008.2933
- Michael Robinson, "Asynchronous logic circuits and sheaf obstructions," *Electronic Notes in Theoretical Computer Science* (2012), pp. 159-177.
- Pierre Schapira, "Sheaf theory for partial differential equations," *Proc. Int. Congress Math.*, Kyoto, Japan, 1990.



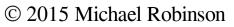
How do we Deal with Noisy Data?



Michael Robinson





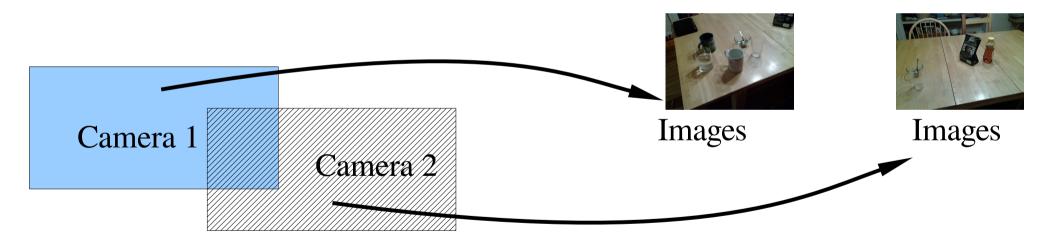


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Inexact matching



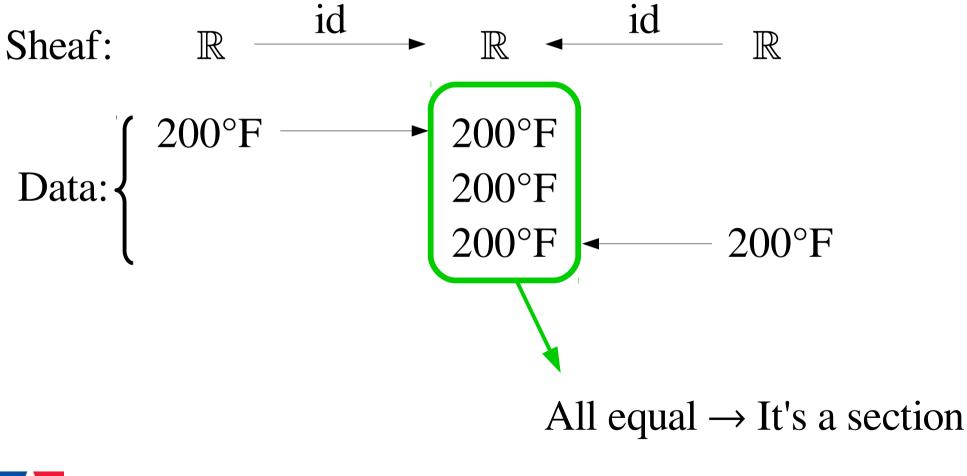
- Sections of a sheaf are great: they globalize information across data sources
- But they seem to require **exact** matches between data sources, which is undesirable...



• What if instead we want matches that are approximate, to a certain tolerance?

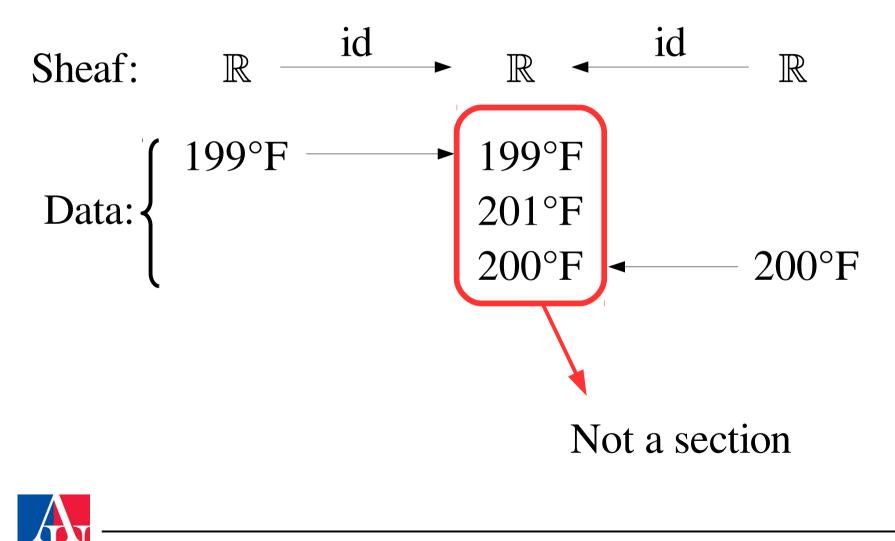


• Sections require exact matches...



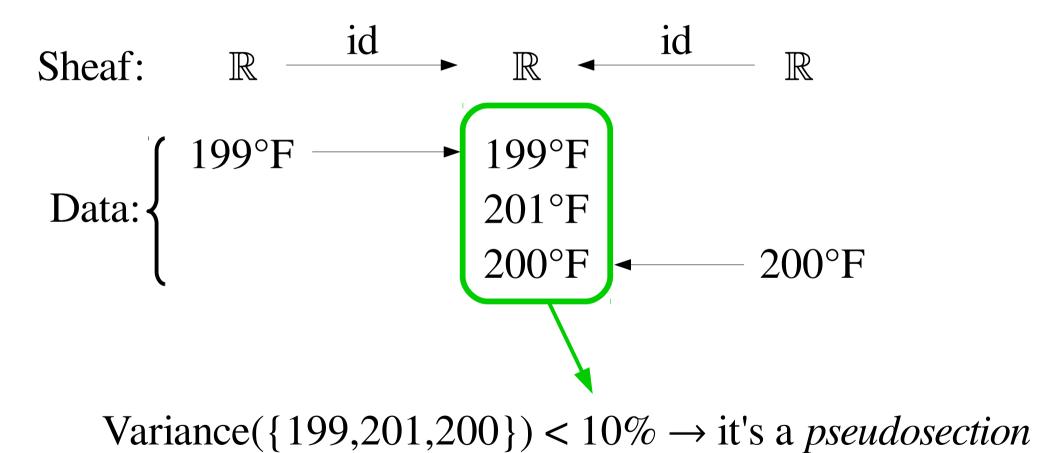


• ... any inconsistency cannot be tolerated...



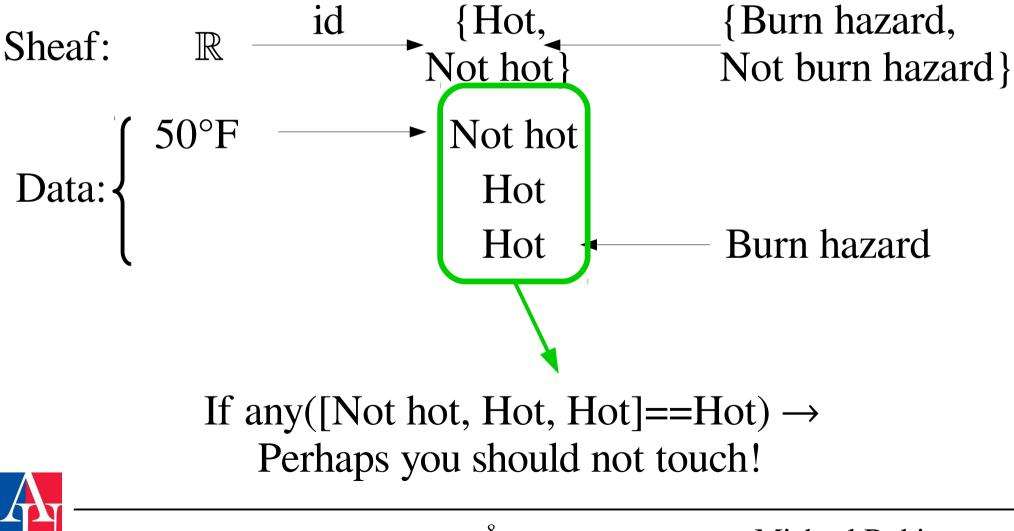


• ... so relax the matching condition to handle errors





• ... so it can do more than just check consistency





Given a sheaf \mathscr{S} on a simplicial complex X, one also needs a *consistency structure*:

• Assign to each non-vertex k-simplex a, a function

$$C_a: \mathscr{S}(a) \xrightarrow{2+k} \to \{0,1\}$$

• A pseudosection $p \in \mathcal{G}(a)$ satisfies $C_a(p(a), \mathcal{G}(v_0 \rightarrow a)p(v_0), \dots, \mathcal{G}(v_k \rightarrow a)p(v_k)) = 1$

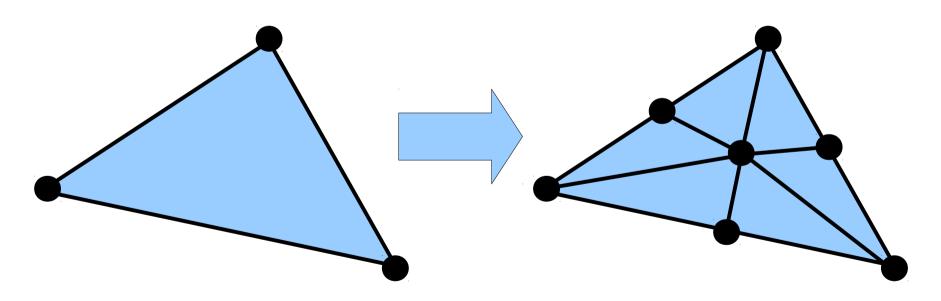
everywhere it's defined, assuming $a = (v_0, \dots, v_k)$.

• The consistency structure C_a returns 1 whenever the data at a are consistent

Pseudosections are sections...



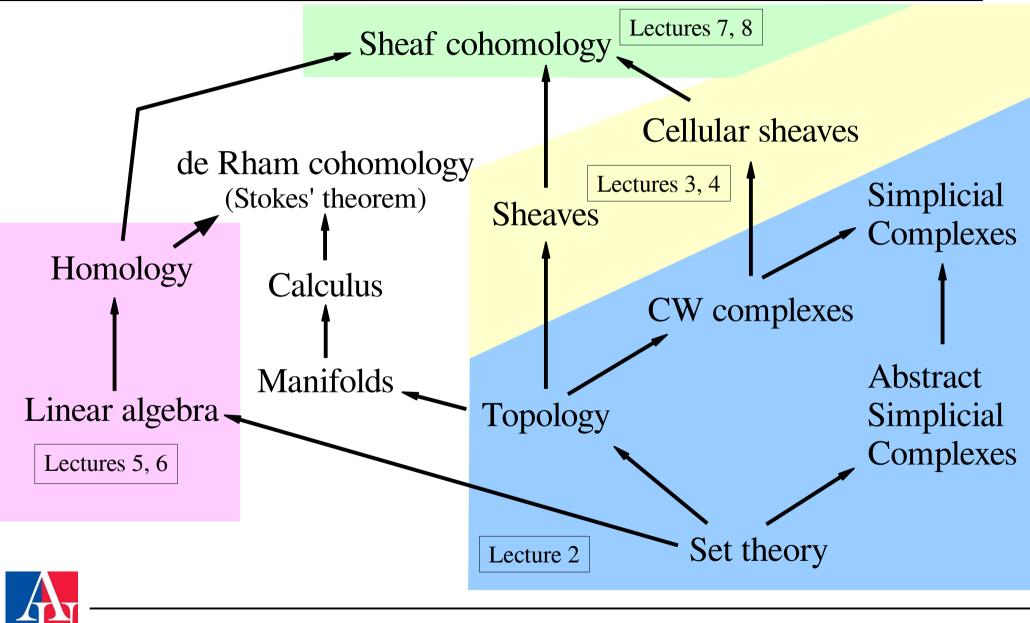
- ... just of a different sheaf
- <u>Theorem</u>: Pseudosections of a sheaf over an abstract simplicial complex *X* are sections of another sheaf over the barycentric subdivision of *X*



Conclusion: at least theoretically, it suffices to work with sheaves



Mathematical dependency tree

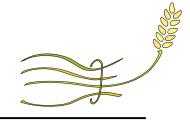


Tutorial objectives



- What are sheaves?
 - The "local to global" viewpoint
- Encoding existing data into sheaves
 - "Sheafification"
- Data analytic capabilities enabled by sheaves
 - "Sections," "cohomology"
- Practice analyzing sheaves in software
 - "Persistence," "local homology"
- Interpret this analysis into the context of the data





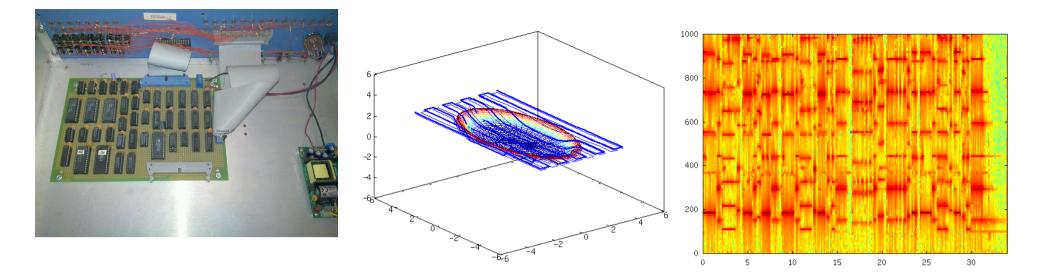
There are many open questions remaining... some will be addressed by DARPA SIMPLEX, but not all

• Focus: heterogeneity, hypothesis generation

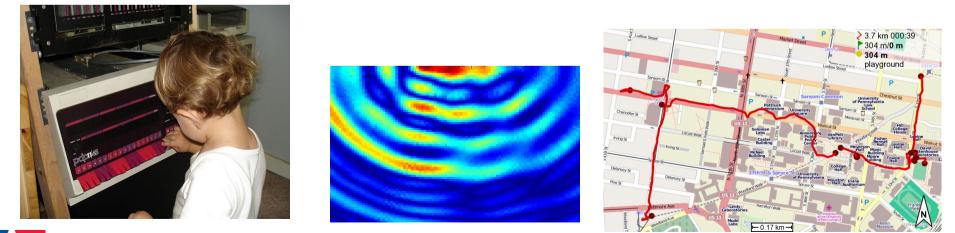
Wide open areas with little coverage in the literature:

- Persistence for sheaves
- Duality relationships between sheaves and cosheaves
- Sheaf computations (cohomological or otherwise)
- Seriously addressing large or varied datasets





The biggest engineering problems are usually based on fun math problems





Michael Robinson



- Applications are merely corollaries of great theorems
- Differential equations
 Linear algebra
 Numerical analysis
 Dynamical systems
 Computational theory
 Logic
 Physics
 Data processing
 Control and modeling
 Computer hardware and software



Physics

Data processing

Control and modeling

Computer hardware and software

Differential equations
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 Dynamical systems
 Computational theory
 Logic



Further reading...



- Herbert Edelsbrunner and John Harer, "Persistent homology: A survey," *Surveys on Discrete and Computational Geometry. Twenty Years Later*, 257–282 (J. E. Goodman, J. Pach, and R. Pollack, eds.), Contemporary Mathematics 453, Amer. Math. Soc., Providence, Rhode Island, 2008.
- Robert Ghrist, "Barcodes: The persistent topology of data," *Bull. Amer. Math. Soc.*, Vol. 45, No. 1, January 2008.
- Michael Robinson, "Pseudosections of consistency structures," AU-CAS-MathStats Technical Report No. 2015-2. http://auislandora.wrlc.org/islandora/object/techreports%3A19
- Michael Robinson, "Multipath-dominant, pulsed doppler analysis of rotating blades," *IET Radar Sonar and Navigation*, Volume 7, Issue 3, March 2013, pp. 217-224.
- Michael Robinson and Robert Ghrist "Topological localization via signals of opportunity," *IEEE Trans. Sig. Proc*, Vol. 60, No. 5, May 2012.
- Shmuel Weinberger, "What is persistent homology?" *Notices of the Amer. Math. Soc.*, Vol. 58, No. 1, January 2011.



The End!



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