# A LATTICE FOR PERSISTENCE

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ABSTRACT. The intrinsic connection between lattice theory and topology is fairly well established. For instance, the collection of open subsets of a topological subspace always forms a distributive lattice. Persistent homology has been one of the most prominent areas of research in computational topology in the past 20 years. In this paper we will introduce an alternative interpretation of persistence based on the study of the order structure of its correspondent lattice. Its algorithmic construction leads to two operations on homology groups which describe an input diagram of spaces as a complete Heyting algebra, which is a generalization of a Boolean algebra. We investigate some of the properties of this lattice, the algorithmic implications of it, and some possible applications.

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#### INTRODUCTION

25 Persistent (co)homology is one of the central objects of study in applied and computational topology [16]. Numerous extensions have been proposed to the original formulation including zig-26 zag persistence [10] and multidimensional persistence [9], whereas the original persistence looks 27 at a filtration (i.e., an increasing sequence of spaces). Zig-zag persistence extended the theory 28 and showed that the direction of the maps does not matter, using tools from quiver theory. In 29 multidimensional persistence, multifiltrations are considered. In this paper, we also look at the 30 problem of persistence in more general diagrams of spaces using tools from lattice theory. There is 31 another key difference in this work however. Rather than try to find a decomposition of the diagram 32 of spaces into indecomposables, we concentrate on pairs of spaces within diagrams addressing the 33 34 more difficult problem of indecomposables in the sequel paper.

Lattice theory is the study of order structures. The deep connections between topology and lattice theory has been known since the work of Stone [21], showing a duality between Boolean algebras and certain compact and Hausdorff topological spaces, called appropriately *Stone spaces*. In the first section of this paper we present the basic concepts of lattice theory. These preliminaries mostly refer to classical results on distributive lattices and Heyting algebras, and can be skipped by the reader that is familiar with the subject. A study of lattice theory and, in general, of universal algebra, can be found in [5], [6], [18] and [19].

A description of the topological background follows in the second section, reviewing the main concepts and results of Persistent Homology and suggesting several examples that are a motivation to this study. Good reviews on topological data analysis are given in [7] and [36], on persistent homology are given in [32] and [35], and on zig-zag persistence are given in [10], [8] and [28].

In the following section we describe the order structure of our input diagram of spaces by a partial order induced by certain maps between vector spaces, and show that this order provides a lattice structure. We construct the meet and join operations using the natural concepts of limits and colimits of linear maps, and show that this construction stabilizes. We shall see that the constructed lattice is a complete Heyting algebra, one of the algebraic objects of biggest interest in topos theory.

From the latter results we discuss connections with persistent homology, and give a different perspective on several aspects of this theory. In particular, we look at diagrams of spaces and retrieve general laws both based on concrete examples (like standard or zig-zag persistence) and on the interpretation of laws derived from the lattice theoretic analysis. Finally we introduce a few algorithmic applications which we will develop further in a subsequent paper.

## 1. Preliminaries

A lattice is a partially-ordered set (or poset) expressed by  $(L, \leq)$  for which all pairs of elements have an infimum and a supremum, denoted by  $\wedge$  and  $\vee$ , respectively, commonly known as the

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meet and join operations. The lattice properties correspond to the minimal structure that a poset must have to be seen as an algebraic structure. Such algebraic structure  $(L; \land, \lor)$  is given by two operations  $\land$  and  $\lor$  satisfying:

63 L1. associativity:  $x \land (y \land z) = (x \land y) \land z$  and  $x \lor (y \lor z) = (x \lor y) \lor z$ ,

- 64 L2. idempotency:  $x \wedge x = x = x \vee x$ ,
- L3. commutativity:  $x \land y = y \land x$  and  $x \lor y = y \lor x$
- 66 L4. absorption:  $x \land (x \lor y) = x = x \lor (x \land y)$ .

The equivalence between this algebraic perspective of a lattice L and its ordered perspective is 67 given by the following equivalence: for all  $x, y \in L$ ,  $x \leq y$  iff  $x \wedge y = x$  iff  $x \vee y = y$ . At that 68 stage the order and the algebraic structures hold the same information over different perspectives. 69 If every subset of a lattice L has a supremum and an infimum, L is named a complete lattice. 70 All finite lattices are complete. A partial order is named total order if every pair of elements is 71 related, that is, for all  $x, y \in A$ ,  $x \leq y$  or  $y \leq x$ . On the other hand, an antitotal order is a 72 partial order for which no two elements are related. Examples of lattices include the power set of 73 a set ordered by subset inclusion, or the collection of all partitions of a set ordered by refinement. 74 Every lattice can be determined by a unique undirected graph for which the vertices are the lattice 75 elements and the edges correspond to the partial order: the Hasse diagram of the lattice. With 76 additional constraints on the operations we get different types of lattices. In particular, a lattice L 77 is distributive if, for all  $x, y, z \in S$ , it satisfies one of the following equivalent equalities: 78

79 (d1)  $\boldsymbol{x} \wedge (\boldsymbol{y} \vee \boldsymbol{z}) = (\boldsymbol{x} \wedge \boldsymbol{y}) \vee (\boldsymbol{x} \wedge \boldsymbol{z});$ 

80 (d2) 
$$x \lor (y \land z) = (x \lor y) \land (x \lor z);$$

81 (d3) 
$$(x \lor y) \land (x \lor z) \land (y \lor z) = (x \land y) \lor (x \land z) \lor (y \land z).$$

The lattice of subsets of a set ordered by inclusion is a distributive lattice. The lattice of normal 82 subgroups of a group as well as the lattice of subspaces of a vector space are not distributive (cf. 83 [5]). A lattice L is distributive if and only if for all  $x, y, z \in L$ ,  $x \wedge y = x \wedge z$  and  $x \vee y = x \vee z$ 84 imply y = z ([5]). A Boolean algebra is a distributive lattice with a unary operation  $\neg$  and nullary 85 operations 0 and 1 such that for all elements  $a \in A$ ,  $a \vee 0 = a$  and  $a \wedge 1 = a$  as  $a \vee \neg a = 1$  and 86  $a \wedge \neg a = 0$ . While the power of a set with intersection and union is a Boolean algebra, total orders 87 are examples of distributive lattices that are not Boolean algebras in general. A bounded lattice L 88 is a *Heyting algebra* if, for all  $a, b \in L$  there is a greatest element  $x \in L$  such that  $a \land x \leqslant b$ . This 89 element is the relative pseudo-complement of a with respect to b denoted by  $a \Rightarrow b$ . Examples of 90 Heyting algebras are the open sets of a topological space, as well as all the finite nonempty total 91 orders (that are bounded and complete). Furthermore, every complete distributive lattice L is a 92 Heyting algebra with the implication operation given by  $x \Rightarrow y = \bigvee \{ x \in L \mid x \land a \leqslant b \}.$ 93

Contributions 1.0.1. Universal algebra and lattice theory, in particular, are transversal disciplines of Mathematics and have proven to be of interest to the study of any algebraic structure. In the following sections we will describe the construction of a lattice completing a given commutative diagram of homology groups. We will show that this lattice is complete and distributive, thus constituting a complete Heyting algebra. Despite the nice algebraic properties that hold in this structure as a consequence of being such an algebra, it does not constitute a Boolean algebra.

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#### 2. PROBLEM STATEMENT

We assume a basic familiarity with algebraic topological notions such as (co)homology, simplicial complexes, filtrations, etc. For an overview, we recommend the references [20] for algebraic topology, as well as [15] and [36] for applied/computational topology. We motivate our constructions with the examples in the following paragraphs.

Consider persistent homology, presented in [16]. Let X be a space and  $f : X \to \mathbb{R}$  a real function. The object of study of persistent homology is a filtration of X, i.e., a monotonically non-decreasing sequence

$$\varnothing = \mathbb{X}_0 \subseteq \mathbb{X}_1 \subseteq \mathbb{X}_2 \subseteq \ldots \subseteq \mathbb{X}_{N-1} \subseteq \mathbb{X}_N = \mathbb{X}_N$$

To simplify the exposition, we assume that this is a discrete finite filtration of tame spaces. Taking the homology of each of the associated chain complexes, we obtain

$$\mathrm{H}_{*}(\mathbb{X}_{0}) \to \mathrm{H}_{*}(\mathbb{X}_{1}) \to \mathrm{H}_{*}(\mathbb{X}_{2}) \to \ldots \to \mathrm{H}_{*}(\mathbb{X}_{N-1}) \to \mathrm{H}_{*}(\mathbb{X}_{N})$$

We take homology over a field k – therefore the resulting homology groups are vector spaces and the induced maps are linear maps. In [16], the (i, j)-persistent homology groups of the filtration are defined as

$$\mathrm{H}^{i,j}_{*}(\mathbb{X}) = \mathrm{im}(\mathrm{H}_{*}(\mathbb{X}_{i}) \to \mathrm{H}_{*}(\mathbb{X}_{j}))$$

This motivates the idea for the construction of a totally ordered lattice. To see this, let us consider the set of the homology groups with a partial order induced by the indexes of the spaces in the filtration. We can define two lattice operations  $\wedge$  and  $\vee$  as follows:

109 110  $egin{aligned} & \operatorname{H}_{st}(\mathbb{X}_i) ee \operatorname{H}_{st}(\mathbb{X}_j) = \operatorname{H}_{st}(X_{\max(i,j)}) \ & \operatorname{H}_{st}(\mathbb{X}_i) \land \operatorname{H}_{st}(\mathbb{X}_j) = \operatorname{H}_{st}(X_{\min(i,j)}) \end{aligned}$ 

With these operations we get a finite total order and, thus, a complete Heyting algebra (see this discussion in the following section). The definition of persistent homology groups can then be rewritten as follows:

Definition 2.0.2. For any two elements  $H_*(X_i)$  and  $H_*(X_j)$ , the rank of the persistent homology classes is

$$\operatorname{im}(\operatorname{H}_*(\mathbb{X}_i \wedge \mathbb{X}_j) \to \operatorname{H}_*(\mathbb{X}_i \vee \mathbb{X}_j)).$$

The case of a filtration, where a total order exists, does not have a very interesting underlying 116 order structure. Let us now look at the case where we have more than one parameter. We define a 117 diagram to be a directed acyclic graph of vector spaces (vertices) and linear maps between them 118 (edges). This is known as multidimensional persistence and has been studied in [9] and [11]. We 119 shall start by looking at a bifiltration, i.e., a filtration on two dimensions (or parameters). Observe 120 that, for related elements of the filtration, these operations coincide with the ones defined above for 121 the standard persistence case. However, when we consider incomparable elements, the meet and 122 join operations are given by the rectangles they determine. Adjusting our definitions from above 123 we can define the lattice operations in a natural way by setting: 124

- 125  $\mathrm{H}_{*}(\mathbb{X}_{i,j}) \vee \mathrm{H}_{*}(\mathbb{X}_{k,\ell}) = \mathrm{H}_{*}(X_{\max(i,k),\max(j,\ell)})$
- 126  $\mathrm{H}_{*}(\mathbb{X}_{i,j}) \wedge \mathrm{H}_{*}(\mathbb{X}_{k,\ell}) = \mathrm{H}_{*}(X_{\min(i,k),\min(j,\ell)})$

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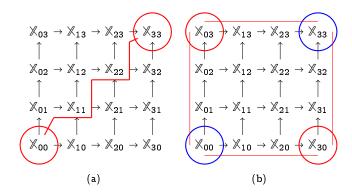


FIGURE 1. The lattice operations in the case of a bifiltration. (a) If the two elements are comparable, by the commutativity of the diagram we can choose any path to find the persistent homology groups. (b) If the elements are incomparable, we can find the smallest and largest elements where they become comparable. In both cases we recover the rank invariant of [9]

Consider the bifiltration of dimensions  $4 \times 4$  from Figure 1. The Hasse diagram of the corre-127 spondent underlying algebra is presented in Figure 2. In that diagram,  $\mathbb{X}_{01}\leqslant\mathbb{X}_{31}$  and clearly, 128  $X_{01} \wedge X_{31} = X_{01}$  while  $X_{01} \vee X_{31} = X_{31}$ . On the other hand,  $X_{02}$  and  $X_{11}$  are unrelated with 129  $X_{02} \wedge X_{11} = X_{01}$  while  $X_{02} \vee X_{11} = X_{12}$ . Note that, by the commutativity of the diagram, any two 130 elements which have the same meet and join define the same rectangle in the bifiltration, determined 131 by the properties in the Hasse diagrams represented in Figure 2. By the assumed commutativity of 132 the diagram of spaces, any path through the rectangle has equal rank and so the map of the meet 133 to join gives the rank invariant of Definition 2.0.2. 134

Both of these cases are highly-structured. Consider the case of a more general diagram of homology groups in Figure 3. While we can embed this diagram in a multifiltration, by augmenting the diagram with 0 and unions of space, however the result is not very informative. The defined lattice operations can bring a complementary knowledge to this study. This is the motivation for the construction we present in this paper. Since we deal with homology over a field, we look to analyze more general but commutative diagrams of vector spaces.

Problem 2.0.3. Given a commutative diagram of vector spaces and linear maps between them, we construct an order structure that completes it into a lattice, study its algebraic properties and develop algorithms based on this.

Remark 2.0.4. Quiver theory is also concerned with diagrams of vector spaces and linear maps. However, a key difference is that the diagrams in quiver theory are generally not required to be commutative.

Remark 2.0.5. We concentrate on the persistence between two elements rather than decomposition of the entire diagram. While we believe the constructions in this paper can aid this
 decomposition, it does not immediately follow. As such, any reference to a diagram should be

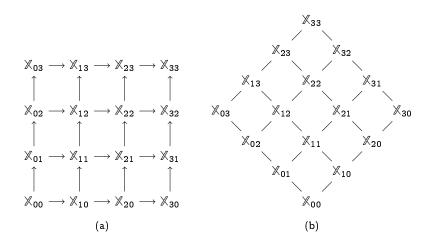


FIGURE 2. The diagram of a bifiltration of dimensions  $4 \times 4$  (a) and the Hasse diagram of the correspondent underlying Heyting algebra (b).

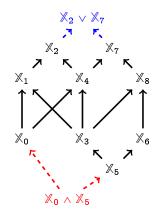


FIGURE 3. General commutative diagrams of spaces and linear maps between them.

understood as referring to the input collection of vector spaces and linear maps, correspond ing to the partial Hasse diagram of the underlying lattice structure, rather than a persistence
 diagram.

## 3. LATTICE STRUCTURE

Here we introduce how to retrieve the order information from a diagram of vector spaces and linear maps, and construct the lattice operations determined by that order, where the elements are vector spaces. The linear maps between them will define the relations between those vector spaces and limit concepts like equalizers and coequalizers (roughly, an equalizer is a solution set of

equations while a coequalizer is a generalization of a quotient by an equivalence relation) will serve us to define biggest and least elements.

3.1. The Lattice Operations. Consider a diagram of vector spaces and linear maps and assume
 one unique component. The underlying ordered structure is a poset defined as follows:

162 Definition 3.1.1. For all vector spaces A and B of a given diagram D,

 $A \leqslant B$  if there exists a linear map  $f : A \rightarrow B$ .

The partial order  $\leq$  is, thus, the set of ordered pairs correspondent to the linear maps in 163 the commutative diagram of spaces given as input. The identity map ensures the reflexivity 164 of the relation: for all vector spaces A the identity map  $id_A$  provides the endorelation  $\subseteq A$ . 165 Transitivity is given by the fact that the composition of linear maps is a linear map and by 166 the assumption that all diagrams are commutative. Antisymmetry is given by the fact that 167  $A \subseteq B$  implies  $A \iff B$ , that is, A and B are equal up to isomorphism: in detail, having 168 the identity morphisms and usual composition of linear maps, the existence of linear maps 169  $f: A \to B$  and  $g: B \to A$  imply that  $g \circ f = id_A$  and that  $f \circ g = id_B$ , as required. This 170 partial order does not yet have to constitute a lattice but will be completed into one, due to 171 the following constructions. The extension of the partial order  $\leqslant$  will be noted by the same 172 symbol, being a part of that bigger partial order. 173

Remark 3.1.2. We consider the object under study to be a commutative diagram of vector 174 spaces and linear maps. As vector spaces are determined up to isomorphism by rank, the 175 equivalence deserves some additional comments. As described above, the reverse maps exist 176 in the case of isomorphisms. This further ensures that the poset structure is well-defined since 177 we cannot arbitrarily reverse the direction of the arrows (as is often the case in representation 178 theory, where the direction of arrows often does not matter). If we were to reverse an arrow 179 with a non-unique (but equal rank) map, it is clear that the composition will not commute 180 with identity unless the map is an isomorphism. Likewise, for equivalence we not only require 181 the vector spaces to be isomorphic (of the same rank) but also that there exists a composition 182 of maps in the diagram (possibly including inverses) for which an isomorphism exists. Note 183 that this does not imply that all the maps must be isomorphisms. 184

In the following paragraphs we will describe the construction of the operations  $\land$  and  $\lor$  over a given diagram  $\mathcal{D}$  of vector spaces and linear maps. The construction of these lattice operations is based on the concept of direct sum, and the categorical concepts of *limit* and *colimit*. In particular, it is based in the generalized notions of *equalizer* and *coequalizer* that we describe right away. See the details of some of these constructions in Appendix B. As we assume that all diagrams of vector spaces commute, the categorical concepts of *equalizer* and *coequalizer* can be adapted to the framework of this paper in the following way:

Definition 3.1.3. Given a pair of vector spaces A and C with two linear maps  $f, g : A \Rightarrow B$ between them:

(i) the equalizer of f and g is a pair (E, e) where E is a vector space (usually called kernel set of the equalizer) and  $e: E \to A$  is a linear map such that fe = ge, for any

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196 other vector space E' and linear map  $e': E' \to A$  there exists a unique linear map 197  $\phi: E' \to E$ .

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(ii) the coequalizer of f and g is a pair (H,h) where H is a vector space (usually called the quotient set of the coequalizer) and  $h: A \to H$  is a linear map such that, for any other vector space H' and linear map  $h': A \to H'$  there exists a unique linear map  $\phi: H \to H'$ .

Remark 3.1.4. The intuitive idea of looking at the equalizer of two maps f and g as the solution set of the equation f(x) = g(x) in the appropriate domain, is extended to a solution equation with all the equations. Indeed, any system of equations can be seen as one unique (matrix) equation with all the equations that it is constituted being considered as vectors in this matrix. Dual remarks hold for coequalizers of more than two maps.

The (co)equalizer is sometimes identified with the kernel set (quotient set). Both the 207 concepts of equalizer and coequalizer can be generalized to comprehend the equalization of 208 more than two maps which corresponds to a solution set of several equations. Given vector 209 spaces A, B, C and D, with linear maps  $f_A: A \to C$ ,  $f_B: B \to C$ ,  $g_A: D \to A$  and  $g_B: D \to B$ 210 we can express these relations by the linear maps  $f: A \oplus B \to C$  and  $g: D \to A \oplus B$  without 211 loss of information. If  $\mathcal{F} = \{f, g, h, ...\}$  its equalizer may be written as eq(f, g, h, ...) while 212 its coequalizer is written as coeq(f, g, h, ...). For the sake of intuition, the kernel set can 213 be thought of as the space of solutions of all the equations determined by the linear maps 214 that are equalized, while the quotient set of a coequalizer can be thought of as the space of 215 constraints that an equation must satisfy, as the space of obstructions, regarding the equations 216 determined by the considered linear maps. Indeed, for modules over a commutative ring, the 217 equalizer of f and g is ker(f-g) while their coequalizer is coker(f-g) = B/im(f-g). This 218 and other topics are discussed in detail in the appendix of this paper. 219

Definition 3.1.5. A vector space is a source if it is no codomain of any map, and dually it is a target if it is no domain of any map (corresponding to the categorical concepts of initial element and terminal element, respectively. Moreover, we call common source of a collection of spaces  $D_i$  in the given diagram D, a space  $D \in D$  mapping in D to each of the spaces  $D_i$ . Dually, we call common target of the collection  $D_i$  to a space  $D \in D$  such that each  $D_i$  maps to D.

226 Remark 3.1.6. Given vector spaces X, Y, Z and W in a diagram D,

- (i) if Z is a common target of X and Y then Z is a target of  $X \oplus Y$ ;
- (ii) if W is a common source of X and Y then W is a source of  $X \oplus Y$ .

While (i) follows from the fact that the direct sum is the coproduct in the category of vector spaces and linear maps, to see (ii) consider the inclusion maps  $i_X : X \to X \oplus Y$  and  $i_Y : Y \to X \oplus Y$ . To see (ii) consider the inclusion maps  $i_X : X \to X \oplus Y$  and  $i_Y : Y \to X \oplus Y$ . Due to the hypothesis, there exist maps  $f : W \to X$  and  $g : W \to Y$ . Thus, the compositions  $i_X \circ f$ and  $i_Y \circ g$  ensure the inequality  $W \leq X \oplus Y$ . Moreover,

(iii) if Z is a common target of X and Y, the limit of all linear maps from X and Y to Z is a subalgebra of  $X \oplus Y$ ;

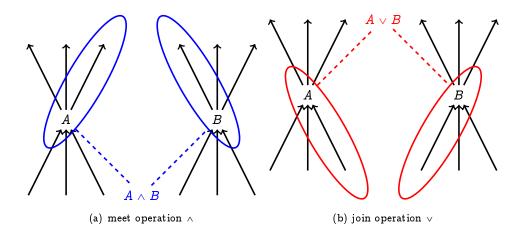


FIGURE 4. Intuition of the defined lattice operations meet,  $\land$  and join,  $\lor$ .(a) Given two elements, A and B, the meet is defined by looking at all the spaces which A and B map into to compare them. (b) For the join, we use the dual construction and compare A and B using all the spaces which map into A and B.

- (iv) if W is a common source of X and Y, the colimit of all linear maps from W to X and Y is a quotient algebra of  $X \oplus Y$ .
- 238 both of them constituting vector spaces.

239 Definition 3.1.7. Let A and B be vector spaces and I and J be arbitrary sets. Consider the 240 family of linear maps from  $A \oplus B$  to all vector spaces with common sources A and B, i.e.,

$$\mathbb{F}_k = \{f_i : A \oplus B \to X_k \mid \text{ for all vector spaces } X_k \ge A, B \text{ and } i \in I\}$$

and, dually, the family of linear maps from all vector spaces with common targets A and B 242 to  $A \oplus B$ , i.e.,

 $\mathbb{G}_k = \{g_i : Y_k \to A \oplus B \mid \text{ for all vector spaces } Y_k \leqslant A, B \text{ and } i \in I\}.$ 

243 Define  $A \wedge B$  to be the kernel set  $\mathcal{E}$  of the equalizer of the linear maps of the family  $\mathbb{F}_k$ , 244  $eq(\bigoplus_{k \in J} \mathbb{F}_k)$ , and  $A \vee B$  to be the quotient set C of the coequalizer of the linear maps of the 245 family  $\mathbb{G}_k$ ,  $coeq(\bigoplus_{k \in J} \mathbb{G}_k)$ . These operations are well defined due to Remark 3.1.6.

Remark 3.1.8. Intuitively, whenever A and B are vector spaces we construct  $A \lor B$  as the 246 limit of all vector spaces that have maps coming in from both A and B by "gathering" together 247 all those maps to all vector spaces  $C_i$  with common sources A and B: in particular, this limit 248 is the equalizer of such maps. Dually, we construct  $A \wedge B$  as the colimit of all the linear 249 maps from a vector space  $D_i$  to common targets A and B. This intuition is represented 250 in Figure 4. Hence,  $A \wedge B$  is the limit of the  $\{A, B\}$ -cone and  $A \vee B$  is the colimit of the 251  $\{A, B\}$ -cocone. Recall that (co)complete categories are the ones where the (co)limit of any 252 diagram  $F: I \rightarrow D$  exists. The category of vector spaces is both complete and cocomplete. 253

Thus, we can generalize this to an arbitrary set of vector spaces  $\{A_0, A_1, \ldots, A_i, \ldots\}$  in the sense of complete lattices (discussed later in Section 3.2). The definitions for  $\land$  and  $\lor$  have a constructive nature that will show to be useful when we later describe the computation of the operations. To resume, given a diagram of vector spaces and linear maps D, and arbitrary vector spaces X and Y in D we call meet of spaces X, Y to the limit in D of all linear maps from  $X \oplus Y$  to common targets of X and Y, i.e.,

$$X \land Y = \lim \{ X \rightarrow Z \leftarrow Y : Z \text{ common target of } X \text{ and } Y \}$$

Dually, we call join of spaces X, Y to the colimit in D of all linear maps from common sources of X and Y to  $X \oplus Y$ , i.e.,

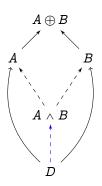
 $X \lor Y = \operatorname{colim} \{ X \leftarrow Z \rightarrow Y : Z \text{ common source of } X \text{ and } Y \}$ 

**Remark 3.1.9.** Regarding the algorithmic implementation of equalizers and coequalizers, 262 we refer to [32] where, given linear maps f and g, the authors discuss the computation 263 of ker(f-g) and coker(f-g) that correspond to the computation of pullbacks and push 264 outs, respectively. As shown above, under the assumptions of this paper, these correspond 265 to equalizers and coequalizers. Furthermore, when considering families of linear maps  $\mathcal{F}=$ 266  $(f_i)_{i\in I}$  and  $\mathcal{G} = (g_j)_{j\in I}$  of more than two maps, the equalizer of  $\mathcal{F}$  is  $\bigcap_{i,j\in I} ker(f_i - f_j)$  and the 267 coequalizer of  $\mathcal{G}$  is  $B/\bigcup_{i,j\in I} im(g_i - g_j)$ . In fact, any such solution set of multiple equations 268 can be seen as the solution set of one equation and thus we can reduce the computation to 269 one kernel, Dual remarks hold for the computation of the coequalizer. 270

3.2. The Lattice Proofs. In the following result we will show that the elements of a commutative diagram of vector spaces together with the operations  $\vee$  and  $\wedge$  defined above determine a lattice. We will refer to it as the *persistence lattice* of a given diagram of vector spaces and linear maps, i.e., the completion of that diagram into a lattice structure using the lattice operations  $\vee$  and  $\wedge$ . We shall also show the stability of the lattice operations defined above, and show that these determine a complete lattice.

Theorem 3.2.1. Let  $\mathcal{D}$  be a diagram of spaces and maps between them. Consider the partially ordered set  $\mathcal{P} = (\mathcal{D}^*; \leq)$ , with the operations  $\vee$  and  $\wedge$  defined as above, where \* is the closure of P relative to these operations. Then  $\mathcal{P}$  constitutes a lattice.

280 Proof. Let us see that  $A \wedge B$  is the biggest lower bound of the set  $\{A, B\}$ . Due to Remark 3.1.6 281 we need only to see that given another vector space D such that  $D \leq A, B$ , then there exists a 282 linear map from D to  $A \wedge B$ , i.e.,  $D \leq A \wedge B$ . Let us consider the following diagram:



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The compositions of either with the maps from A and B to some common target  $C (A \oplus B,$ for instance) commute by assumption. Due to the construction of  $A \wedge B$  as a limit, we get that  $D \leq A \wedge B$  by universality. Hence,  $A \wedge B$  is the greatest lower bound (the biggest subalgebra) regarding all the other subalgebras of  $A \oplus B$  that are maps from  $A \oplus B$  to the vector spaces above both A and B. The proof that  $A \vee B$  is the least upper bound (the finest partition) of the set  $\{A, B\}$  is analogous and derives from the universality of its construction as a colimit.

**Theorem 3.2.2.** Given vector spaces A and B, the construction of  $A \land B$  and  $A \lor B$  stabilizes.

Proof. In the following proof we will show that the skew lattice construction stabilizes, i.e., when ever we are given vector spaces A and B and

- 293 (1) we first construct  $A \wedge B$  from  $A, B \leq A \oplus B$ ,
- (2) then we construct  $A \lor B$  from  $A \land B \leqslant A, B$ ,
- (3) then we again construct  $(A \wedge B)'$  from  $A, B \leq A \vee B$ ,

we can ensure that  $(A \wedge B)' = A \wedge B$ . The dual result follows analogously.

Case 1: Sources. In this case, we assume that the elements are two sources and that there 297 exists an element above both of them. We denote the elements A, B and C, respectively. We 298 are then able to define  $M = A \wedge B$  that is constituted by elements (a, b) of  $A \oplus B$  such that 299 (f,0)(a,b) = (g,0)(a,b), where f and g map to C. Since there is now an element below A and 300 B, we can define  $J = A \lor B$  as all the quotient space of  $A \oplus B$ . Define  $M \to A \oplus B$  where the 301 map is  $(k, \ell)$ . Therefore we now have  $A \oplus B \to A \oplus B/\langle (k(x), \ell(x)) \mid x \in M \rangle$ . Call these maps 302 v and w. What remains to show is that the elements which satisfy (v, 0)(a, b) = (0, w)(a, b) are 303 the same as above. Now if  $(f, 0)(a, b) = (g, 0)(a, b) \neq (0, 0)$ , by commutivity and universality, 304  $(v, 0)(a, b) = (0, w)(a, b) \neq (0, 0)$ . However, if (f, 0)(a, b) = (q, 0)(a, b) = (0, 0), then there exists 305 an element  $m \in M$  such that  $m \mapsto (a, b)$  which implies that (v, 0)(a, b) = (0, w)(a, b), since this is 306 precisely the relation in the definition. Since M can only get smaller with additional constraints, 307 it follows that the resulting M has stabilized. 308

Case 2: Targets. In this case, we assume that the elements are two sources and that there exists an element below them. We denote the elements A, B and C respectively. We define  $J = A \lor B$ , constituted by the quotient  $A \oplus B / \langle (f(x), g(x)) | x \in C \rangle$ . Denote this map  $(k, \ell)$ . Based on this we define the  $M = A \land B$  as the subspace such that  $(k, 0)(a, b) = (0, \ell)(a, b)$ . Denote the map from this space to the direct sum as (v, w). Now we need to show  $A \oplus B / \langle (f(c), g(c)) | c \in$  $C \ge A \oplus B / \langle (v(m), w(m)) | m \in M \rangle$ . By universality it follows that there exists an  $m \in M$  such that  $c \mapsto m$  and hence f(c) = v(m) and g(c) = w(m). It follows that  $f(c)\theta g(c)$  is equivalent to  $v(m)\theta w(m)$ . If we do not want to use universality, if  $(f,g)(c) \neq (0,0)$ , there must be an element in J such that  $k((f(c)) = \ell(g(c)) = j$ . Hence we conclude that there is an element  $c \mapsto m$ . If (f,g)(c) = (x,0), then by the quotient k(f(c)) = 0 and again there must be an element  $m \mapsto (x,0)$ . Finally if (f,g)(c) = (0,0), there is no element other than 0 such that  $k(f(c)) = \ell(g(c))$  and hence  $c \mapsto (0,0) \in M$ .

Theorem 3.2.3. Persistence lattices are complete, i.e., both of the lattice operations extend to arbitrary joins  $\bigvee_i D_i$  and meets  $\bigwedge_i D_i$  (note that both  $\bigvee_i D_i$  and  $\bigwedge_i D_i$  might not be in  $D_i$ .

Proof. Consider a subset S of the underlying set of spaces of the given persistence lattice  $\mathcal{P}$ . Take their direct sum  $X = \bigoplus_{\ell} \{ A_{\ell} \in S \}$ . To see that the arbitrary set S has a general meet just consider  $\bigwedge S$  to be the limit of all the maps from all vector spaces  $A_{\ell} \in S$  to a common vector space  $\bigoplus_k C_k$ such that  $A, B \leq C_k$ , for each k, i.e.,

$$\bigwedge S = \{ x \in X : f_i(x) = f_j(x), ext{ for all } f_i, f_j \in igcup_k Hom(X, C_k) \}$$

This is the kernel set determined by the parcels of the direct sum X that satisfy the system of equations determined by the considered maps, i.e.,

$$\bigwedge_{\ell} A_{\ell} = \{ x \in \bigoplus_{\ell} A_{\ell} : f_{A_i A_j}(x) = f_{A_u A_v}(x) \}.$$

Dually,  $\bigvee S$  is the colimit of the union of all maps from a common vector space  $\bigoplus_k D_k$  all vector spaces  $A_i \in S$  such that  $D_k \leq A, B$ , for each  $k \in I$ . Hence,

$$\bigvee_{\ell} A_{\ell} = (\oplus_{\ell} A_{\ell}) / \langle (f_i(x), f_j(x)) \mid x \in \oplus_k D_k 
angle$$

which is the quotient of the product of the vector spaces  $A_{\ell}$  by the equivalence generated by the union of respective equivalences, i.e.,

$$\bigvee_{\ell} A_{\ell} = (\bigoplus_{\ell} A_{\ell}) / \langle \bigcup \theta_{A_i A_j} \rangle.$$

335

336 Remark 3.2.4. According to our definition of  $\land$  and join,

(i) the  $\bigwedge$  of spaces  $X_i$  is the limit in  $\mathcal{P}$  of all linear maps from  $\bigoplus_{i \in I} X$  to common targets of  $X_i$ , i.e.,

$$\bigwedge_{i\in I} X_i = \lim\{X_i o Z: Z \text{ common target of } X_i\}$$

(i) the  $\bigvee$  of spaces  $X_i$  is the colimit in  $\mathcal{P}$  of all linear maps from common sources of  $X_i$ to  $\bigoplus_{i \in I} X$ , i.e.,

$$\bigvee_{i\in I} X_i = ext{colim} \{ X_i \leftarrow Z : Z ext{ common source of } X_i \}$$

 $^{12}$ 

#### A LATTICE FOR PERSISTENCE

Remark 3.2.5. Completeness is a very important property in the study of ordered structures. The open sets of a topological space, ordered by inclusion, are examples of such structures where  $\lor$  is given by the union of open sets and  $\land$  by the interior of the intersection. In the last section we will see an algorithm application for this particular lattice property. We will refer to it as the largest injective by then.

346 3.3. The Lattice Properties. In the following we describe some of the most relevant character-347 istics of the lattice that we have described in the earlier section. We shall see that, besides the 348 algebraic properties due to its lattice nature, it is also modular and distributive.

Remark 3.3.1. Let us first have a look at the properties of the operations  $\land$  and  $\lor$  of the persistence lattice  $\mathcal{H}$  constructed above over an input poset. The identity map implies that  $A \land A = A$  and  $A \lor A = A$ . This algebraic property follows from the order structure of the correspondent persistence lattice. The equivalence between the algebraic structure and the order structure of the underlying algebra ensures that a linear map  $f : A \to B$  exists iff  $A = A \land B$  iff  $A \lor B = B$ . Moreover, the following lattice identities hold:

$$A \wedge (A \vee B) = A = A \vee (A \wedge B) = A.$$

The following result will enlighten this theory with a nice relation between the lattice operations and the direct sum. This property is not frequently used in the study of lattice properties but will permit us to show the distributivity of a persistence lattice in the next paragraphs.

358 Theorem 3.3.2. Let A and B be vector spaces. Then,

$$A \wedge B 
ightarrow A \oplus B 
ightarrow A \lor B$$
 is a short exact sequence.

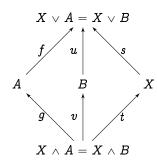
Proof. First observe that the limit map  $f: A \wedge B \to A \oplus B$  is injective and the colimit map  $g: A \oplus B \to A \vee B$  is surjective (cf. [26]). We thus need to show that im  $f = \ker g$  to prove the isomorphism

$$A \lor B \cong A \oplus B/f(A \land B).$$

If  $y \in \operatorname{im} f$  then there exists  $x \in A \land B$  mapping to y such that  $g_i(x) = g_j(x)$  for all  $g_k : A \oplus B \to A \lor B$  and thus  $y \in \ker g$ . On the other hand, if  $x \in \ker g$ , then  $g|_A(x|_A) = g|_B(x|_B)$  implying there exists an element in  $x \in A \land B$  which maps to y.

366 Theorem 3.3.3. Persistence lattices are distributive.

Proof. Let A, B and X be vector spaces such that  $X \lor A = X \lor B$  and  $X \land A = X \land B$  in order to show that  $A \cong B$ . Consider the following commutative diagram of spaces:



369

The result will follow from the definition of distributivity for the lattice operations, the Five Lemma and exactness of the sequence (cf. Theorem 3.3.2)

$$0 \to Y \land Z \xrightarrow{f} Y \oplus Z \xrightarrow{g} Y \lor Z \to 0$$

370 Consider the the following diagram

The first and last isomorphism are trivial, while the other isomorphisms follow by assumption. The existence of the linear map  $f : A \oplus B \to B \oplus X$  is ensured by the fact that we are dealing with vector spaces, assuming the commutativity of the diagram. Therefore, by the Five Lemma, we conclude that  $A \oplus X \cong B \oplus X$  and hence  $A \cong B$ , concluding the proof.

The distributive property is of great interest in the study of order structures. With it we are able to retrieve a rich structure satisfying many interesting identities. The next result follows directly from the distributivity of persistence lattices.

Corollary 3.3.4. The persistence lattice intervals  $[A \land B, B]$  and  $[A, A \lor B]$  are isomorphic due to the maps  $f : [A \land B, B] \rightarrow [A, A \lor B]$ , defined by  $X \mapsto X \lor A$ , and  $g : [A, A \lor B] \rightarrow [A \land B, B]$ , defined by  $Y \mapsto Y \land B$ .

Remark 3.3.5. Due to Dilworth's results on poset decompositions, there exists an antitotal order of vector spaces S and a partition of the order in A into a family F of total orders of vector spaces such that the number of total orders in the partition equals the cardinality of S and, thus, S is the largest antitotal order in the order, and F must be the smallest family of total orders into which the order can be partitioned. Dually, the size of the largest total order of vector spaces in a finite poset of vector spaces as such equals the smallest number of antitotal orders of vector spaces into which the order may be partitioned.

390 Theorem 3.3.6. Persistence lattices are discrete, finite and bounded.

Proof. In the following we will give an upper bound for the number of elements of a persistence lattice of a given diagram of spaces. The finiteness of the lattice implies that it is discrete and complete. Thus, it follows that it is a bounded lattice. Indeed, an upper bound for the number of elements of the persistence lattice correspondent to a diagram with |V| = n is given by

$$\sum_{i} \binom{n}{i} 2^{i-1} \leqslant 2^n . 2^n = 2^{2n}$$

To see the above bound consider a string of  $V_i$ 's. Since the operations are commutative and associative, we will need to only consider all combinations of nodes which are included in the string. To get an element of the lattice, we must also consider the two operations. For a string of length of m, this implies m - 1 operations. Since we have two operations this implies there are  $2^{(m-1)}$  operations on the string. Since m < n, we can bound the sum by  $2^{2n}$ , implying that we add a finite number of elements.

Remark 3.3.7. This is a very loose bound intended only to illustrate finiteness. In practice,
 there will be far fewer elements due to distributivity and even fewer elements of interest.

403 **Theorem 3.3.8.** Persistence lattices constitute complete Heyting algebras.

404 Proof. Recall that nonempty finite distributive lattices are bounded and complete, thus forming
 405 Heyting algebras. Hence, this result follows from Theorems 3.3.3, 3.2.3 and 3.3.6.

406 Remark 3.3.9. Whenever A and B are vector spaces in a diagram, there exists a vector space 407 X that is maximal in the sense of  $X \land A \leq B$ , i.e., the implication operation is given by the

$$A \Rightarrow B = \bigvee \{ X_i \in L \mid \bigoplus_i (X_i \land A) \to B \}.$$

409 Observe that the case of standard persistence we have that

$$A \Rightarrow B = egin{cases} B, & \textit{if } B \leqslant A \ 1, & \textit{if } A \leqslant B \end{cases}$$

410 The study of the interpretation of the implication operation in the framework of other general 411 models of persistence, as zig-zag or multidimensional persistence, is a matter of further 412 research.

413 Remark 3.3.10. Persistence lattices  $\mathcal P$  are not Boolean algebras. To see this just consider the

standard persistence case that is represented by a total order, or the total order  $\{C, B, D\}$  in the above bifiltration and observe that there is no  $X \in L$  such that  $B \wedge X = D$  and  $B \lor X = C$ .

416 Hence, B also doesn't have a complement in  $\mathcal{P}$ .

Remark 3.3.11. The results of this section permit us to discuss several directions of future work that can contribute with further information on the order and algebraic properties of this structure and motivate the construction of new algorithms. A topos is essentially a category that "behaves" like a category of sheaves of sets on a topological space, while sheaves of sets are functors designed to track locally defined data attached to the open sets of a topological space and transpose it to a global perspective using a certain "gluing property". Topos theory has important applications in algebraic geometry and logic (cf. [23] and [21]),

and has recently been used to construct the foundations of quantum theory (cf. [14]). The 424 category of sheaves on a Heyting algebra is a topos (cf. [1]). Whenever skew lattices, a 425 noncommutative variation of lattices, satisfy a certain distributivity, they constitute sheaves 426 over distributive lattices (and over Heyting algebras in particular (cf. [2]). The study of such 427 algebras, developed by the second author of this paper in [25], might be of great interest to the 428 research on the properties of persistence lattices and their interpretation in the framework 429 of persistent homology. Furthermore, complete Heyting algebras are of great importance to 430 study of frames and locales that form the foundation of pointless topology, leading to the 431 categorification of some ideas of general topology (cf. [21]). 432

Remark 3.3.12. A natural and well studied relationship between lattice theory and topology 433 is described by the duality theory [12]. These dualities are of great interest to the study of 434 algebraic and topological problems taking advantage of the categorical equivalence between 435 respective structures (cf. [17]). In the case of complete Heyting algebras, the Esakia duality 436 permits the correspondence of such algebras to dual spaces, called Esakia spaces that are com-437 pact topological spaces equipped with a partial order, satisfying a certain separation property 438 that will imply them to be Hausdorff and zero dimensional (cf. [4]). These spaces are a 439 particular case of Priestley spaces that are homeomorphic to the spectrum of a ring (cf. [3]). 440 We are interested in the study of such topological spaces and correspondent ring. 441

## 442 4. Algorithms and Applications

We now give some interpretations of both the order structure and the algebraic structure of the lattice in the framework of persistent homology.

445 4.1. Interpretations Under Persistence. We saw that in the case of standard persistence, we 446 have a total order where A and B are related and thus (L1) tells us that,  $X_m \wedge X_n = X_m$ , the 447 domain of the map f connecting  $X_m$  and  $X_n$ , while  $X_m \vee X_n = X_n$ , its codomain. On the other 448 hand, to analyze the multidimensional case we saw that using

$$\mathbb{X}_{n,m} \wedge \mathbb{X}_{p,q} = \mathbb{X}_{\min\{n,p\}, \max\{m,q\}} \text{ and } \mathbb{X}_{n,m} \vee \mathbb{X}_{p,q} = \mathbb{X}_{\max\{n,p\}, \min\{m,q\}}$$

for the meet and join respectively we recover the rank invariant. We will return to the bifiltration
 case but first discuss its connections with zig-zag persistence. In the case of zig-zag persistence, we
 get the following diagram:

$$\begin{array}{c|c} H(\mathbb{X}_{1}) & H(\mathbb{X}_{3}) & H(\mathbb{X}_{5}) & H(\mathbb{X}_{7}) \\ \hline \\ H(\mathbb{X}_{0}) & H(\mathbb{X}_{2}) & H(\mathbb{X}_{4}) & H(\mathbb{X}_{6}) & H(\mathbb{X}_{8}) \end{array}$$

452

Without loss of generality, if we assume that we have an alternating zig-zag as above, we see that we have a partial order: the odds are strictly greater than the even indexed spaces. This is not an interesting partial order as most elements are incomparable. In [8] and [29] it was noted that using unions and relative homology, the above could be extended to a case where all elements become comparable with possible dimension shifts. The resulting zig-zag can be extended into a Möbius strip through exact squares. By exactness any two elements can be compared by considering unions and relative homologies as shown in Figure 5.

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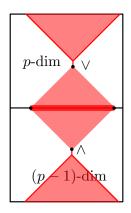


FIGURE 5. Here we show a possible choice of meet and join for zig-zag persistence based on the Möbius strip construction of [8].

Using a special case of our construction, using pullbacks and pushouts as limits and colimits,

the authors in [31], developed a parallelized algorithm for computing zig-zag persistence.

To compare two general elements define

$$\mathrm{H}_{\ast}(\mathbb{X}_{i}) \wedge \mathrm{H}_{\ast}(\mathbb{X}_{j}) = \begin{cases} K \to \mathrm{H}_{\ast}(\mathbb{X}_{i}) \oplus \mathrm{H}_{\ast}(\mathbb{X}_{j}) \rightrightarrows \mathrm{H}_{\ast}(\mathbb{X}_{i+1}) & j = i+2\\ \mathrm{H}_{\ast}(\mathbb{X}_{i}) \wedge \mathrm{H}_{\ast}(\mathbb{X}_{i+2}) \wedge \cdots \wedge \mathrm{H}_{\ast}(\mathbb{X}_{j}) \end{cases}$$

and

$$\mathbf{H}_{*}(\mathbb{X}_{i}) \vee \mathbf{H}_{*}(\mathbb{X}_{j}) = \begin{cases} \mathbf{H}_{*}(\mathbb{X}_{i+1}) \rightrightarrows \mathbf{H}_{*}(\mathbb{X}_{i}) \oplus \mathbf{H}_{*}(\mathbb{X}_{j}) \rightarrow P \qquad j = i+2\\ \mathbf{H}_{*}(\mathbb{X}_{i}) \vee \mathbf{H}_{*}(\mathbb{X}_{i+2}) \vee \cdots \vee \mathbf{H}_{*}(\mathbb{X}_{j}) \end{cases}$$

462 With this definition it is not difficult to verify the following results

(1) The rank of  $H_*(\mathbb{X}_i) \wedge H(\mathbb{X}_j) \to H_*(\mathbb{X}_i) \vee H(\mathbb{X}_j)$  is equal to the rank in the original zig-zag definition.

(2) The structure can be built up iteratively, comparing all elements two steps away then three
 steps away and so on, leading to the parallelized algorithm.

467 Remark 4.1.1. In [31], an additional trick was used so that only the meets had to be computed.

4.2. Largest Injective. For the first application, we consider the computation of the largest injective of a diagram. In principle, we are looking for something which persists over an entire diagram. While satisfying the properties of the underlying lattice structure, the largest injective must fulfill to be in the following images

$$\operatorname{im}\left(\mathrm{H}_{*}(\mathbb{X}_{i}) \wedge \mathrm{H}_{*}(\mathbb{X}_{j}) \to \mathrm{H}_{*}(\mathbb{X}_{i}) \vee \mathrm{H}_{*}(\mathbb{X}_{j})\right) \qquad \forall i, j$$

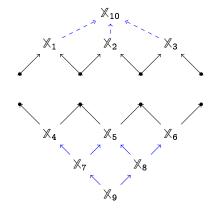
By completeness, it follows that this can be written as

$$\operatorname{im}\left(\bigwedge_{i}\operatorname{H}_{*}(\mathbb{X}_{j})\to\bigvee_{i}\operatorname{H}_{*}(\mathbb{X}_{i})\right)$$

Using the order structure, we can rewrite the above as

$$\operatorname{im}\left(\bigwedge_{i\in\operatorname{sources}}\operatorname{H}_*(\mathbb{X}_j)\to\bigvee_{j\in\operatorname{targets}}\operatorname{H}_*(\mathbb{X}_j)\right).$$

Recall that sources are all the elements in original diagram which are not the codomain of any maps and *targets* are the elements which are not the domain of any maps. Assuming we have n sources, m targets and the longest total order in the diagram is k assuming an O(1) time to compute a  $\lor$  or  $\land$  of two elements, we have a run time of O(n + m + k). On a parallel machine, the operations can be computed independently and using associativity, we can construct the total meet/join using a binary tree scheme, giving a run time of  $O(k + \log(\max(n, m)))$ .



474

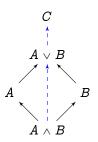
$$\operatorname{im}\left(\bigwedge_{i \in \operatorname{sources}} \operatorname{H}_{\ast}(\mathbb{X}_{j}) \to \bigvee_{j \in \operatorname{targets}} \operatorname{H}_{\ast}(\mathbb{X}_{j})\right)$$

Unfortunately, we cannot always compute the meet or join in constant time as we may need to compose a linear number of maps. In the future, we will do a more fine grain analysis, but we note that given that we have a distributive lattice, all maximal total orders are of constant length, allowing us to bound the time to compute any meet and join by this length.

479 4.3. Stability of the Lattice. Here we look at a possible description of stability relating to a
480 persistence lattice. The general idea is to show that if some local conditions hold, we can infer the
481 existence of some persistent classes.

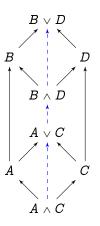
482 Lemma 4.3.1. Let A, B, C and D be vector spaces such that  $A \land B \leq C$  and  $D \leq A \lor B$ . 483 Then,  $A \lor B \leq C$  and  $D \leq A \land B$ .

484 Proof. Assume the existence of a linear map  $f: A \land B \to C$  As  $A \land B$  is a subalgebra of  $A \oplus B$ 485 then it is possible to construct linear maps  $f_A: A \to C$  and  $f_B: B \to C$  implying that  $A, B \leq C$ . 486 Thus, the universality of  $A \lor B$  constructed as a coequalizer implies the existence of a unique linear 487 map  $h: A \lor B \to C$ , i.e.,  $A \lor B \leq C$ .



488

- <sup>489</sup> Dually, the existence of a linear map  $g: D \to A \lor B$  implies that  $D \le A, B$  so that the universality <sup>490</sup> of  $A \land B$  as an equalizer implies the existence of a linear map  $k: D \to A \land B$ , i.e.,  $D \le A \land B$ .  $\Box$
- 491 We can now state the following theorem:
- <sup>492</sup> Theorem 4.3.2. Let A, B, C and D be vector spaces such that  $A \leq B$  and  $C \leq D$ . Then, <sup>493</sup>  $A \lor C \leq B \land D$ .
- <sup>494</sup> Proof. Assume that  $A \leq B$  and  $C \leq D$  and consider the following diagram:



495

496 As  $A \wedge C \leq B \vee D$ , Lemma 4.3.1 implies that the map  $f: A \wedge C \to B \vee D$  decomposes into 497 maps

$$A \land C \to A \lor C \to B \land D \to B \lor D$$

498

To place this into context, consider  $A \to B$  to be part of one filtration and  $C \to D$  a second filtration such that they are interleaved. In this case for any class in  $A \to B$ ,  $A \land C$ , and  $B \lor D$ must also be in  $C \to D$ . In this case, the idea is that local conditions such as  $A \land C \to A \lor C$  and  $B \land D \to B \lor D$ , imply something about the persistence between other elements. In above case, if we assume  $\epsilon$ -interleaving we can recover such a statement on these local conditions. We now give a more general statement:

505 Theorem 4.3.3. Let A, B, C and D be vector spaces. Then  $(A \land C) \lor (B \land D) \leq (A \lor C) \land (B \lor D)$ .

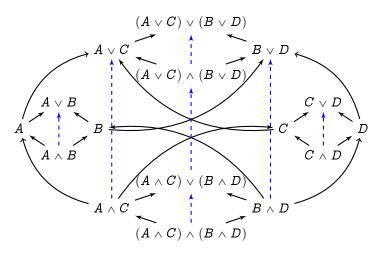


FIGURE 6. Hasse diagram representation of the stabilization theorem for subalgebras of a persistence lattice.

<sup>506</sup> Proof. Consider the diagram of Figure 6 where  $R_1 = A \lor C$ ,  $R_2 = B \lor D$ ,  $P_1 = A \land C$  and <sup>507</sup>  $P_2 = B \land D$ . The existence of the dashed maps is guaranteed by Lemma 4.3.1 and the fact that <sup>508</sup>  $A \land B \land C \land D \leqslant A \lor B \lor C \lor D$ . <sup>509</sup>

Here we do not introduce the notion of metrics or interleaving to give a more substantial result. However, we believe such a result is possible and we will address it in further work.

4.4. Sections. Finally we return to the bifiltration case to highlight the difference between our 512 construction and the one we presented in Section 2 which yielded the rank invariant. Consider 513 Figure 7. The rank invariant requires that all the elements of a square have class to contribute to 514 the rank of the square. However, using our construction, a class will persist between two elements if 515 and only if there is a sequence of maps in the diagram such that the classes map into each other (or 516 from each other). In this case we can find persistent sections across incomparable elements yielding 517 finer grained information than the rank invariant. Furthermore, in highly structured diagrams 518 such as multifiltrations, additional properties such as associativity have algorithmic consequences 519 as well. 520

521

#### 5. DISCUSSION

In this paper, we have investigated the properties of a lattice which contains information about the persistent homology classes in a general commutative diagram of vector spaces. There are still numerous open questions including:

• What kind of decompositions exist in the spirit of persistence diagrams for this distributive lattice, since all maximal total orders are the same length and therefore we can decompose this lattice into a canonical sequence of antitotal orders?

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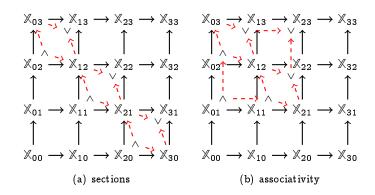


FIGURE 7. While the associativity of the lattice operations in the bifiltration corresponds to the possible paths in the diagram (b), the sections in the lattice can be explained by the diagram (a).

- What are further algorithmic implications of this structure?
- What is the correct metric to consider to general commutative diagrams as "close"?
- In what other contexts do such diagrams appear and what can we say about their structure?
- 531 We will address some of these questions in a subsequent paper.

532

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### Appendix A. Basics of Lattice Theory

A.1. Orders and lattice structures. Partial orders are important tools in the study of topology. Moreover, lattices are partially ordered sets (or posets for short) that have just enough structure to be seen as algebraic structures with operations determined by the underlying order structure. In what follows we will provide the basic knowledge on the theory of lattices regarding the needs of this paper. For further reading on lattice theory and, in general, on universal algebra, we suggest [5], [6], [18] and [19].

Definition A.1.1. A preorder is a binary relation R that satisfies reflexivity (i.e., for all  $x \in A$ , xRx) and transitivity (i.e., for all  $x, y, z \in A$ , xRy and yRz implies xRz). A preorder  $\leq$  is a partial order if, for all  $x, y \in A$ ,  $x \leq y$  and  $y \leq x$  implies x = y (antisymmetry). A poset  $(P, \leq)$  is an order structure consisting of a set P and a partial order  $\leq$ .

597 Example A.1.2. Examples of posets are the real numbers ordered by the standard order, 598 the natural numbers ordered by divisibility, the set of subspaces of a vector space ordered by 599 inclusion, or the vertex set of a directed acyclic graph ordered by reachability.

**Definition A.1.3.** A partial order is named total order if every pair of elements is related, that is, for all  $x, y \in A$ ,  $x \leq y$  or  $y \leq x$ . On the other hand, an antitotal order is a partial order for which no two distinct elements are related. For every finite partial order there exists an antitotal order S and a partition of the order in A into a family F of total orders such that

608 may be partitioned (cf. [27]).

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Example A.1.4. The natural numbers form a total order under the usual order, and form a partial order under divisibility.

Definition A.1.5. A lattice is a poset for which all pairs of elements have an infimum and 611 a supremum. Whenever every subset of a lattice L has a supremum and an infimum, L is 612 named a complete lattice. Every total order is a lattice. Other examples of lattices are the 613 power set of A ordered by subset inclusion, or the collection of all partitions of A ordered by 614 refinement. A lattice A can be seen as an algebraic structure  $(L; \land, \lor)$  with two operations  $\land$ 615 and  $\lor$  satisfying associativity (i.e.,  $x \land (y \land z) = (x \land y) \land z$  and  $x \lor (y \lor z) = (x \lor y) \lor z$ ), 616 idempontence (i.e.,  $x \land x = x = x \lor x$ ), commutativity (i.e.,  $x \land y = y \land x$  and  $x \lor y = y \lor x$ ) 617 and absorption (i.e.,  $x \wedge (x \vee y) = x = x \vee (x \wedge y)$ ). The equivalence between this algebraic 618 perspective of a lattice L and its ordered perspective is given by the following: for all  $x, y \in L$ , 619  $x \leq y \text{ iff } x \wedge y = x \text{ iff } x \vee y = y.$ 620

Example A.1.6. Recall that an equivalence E in a set A is a preorder such that, for all 621  $x, y \in A$ , xEy implies yEx (symmetry). The set  $A/E = \{x \in A : xEa : a \in A\}$  is a partition 622 of A. Conversely, every partition P of A determines an equivalence  $\theta_P$  of A defined by  $x\theta_P y$ 623 iff there exists  $X \in P$  such that  $x, y \in X$ . Thus the notions of equivalence relation and 624 partition are essentially the same. The axiom of choice guarantees for any partition of a 625 set X the existence of a subset of X containing exactly one element from each part of the 626 partition. This implies that given an equivalence relation on a set one can select a canonical 627 representative element from every equivalence class. Arithmetical equality and geometrical 628 similarity are examples of well known equivalences. The partition of a set X into nonempty 629 and non-overlapping subsets, called blocks (or cells), determines a complete lattice for which 630 the meet operation  $\wedge$  is the intersection of blocks. 631

**Example A.1.7.** It is well known that the subspaces of a vector space form a complete lattice 632 (cf. [5]). In fact, considering the partial order structure to be the subspace relation, whenever 633 A and B are vector spaces one can define the lattice operations as  $A \wedge B = A \cap B$  and 634  $A \lor B = A \oplus B$ . The minimum of this lattice is the trivial subspace  $\{0\}$  while the maximum is 635 the full vector space V. Clearly,  $A \cap B = A$  iff  $A \subseteq B$  iff  $A \oplus B = B$ . Furthermore,  $A \cap A \equiv A$ , 636  $A \oplus A \equiv A, \ A \cap (B \cap C) \equiv (A \cap B) \cap C, \ A \oplus (B \oplus C) \equiv (A \oplus B) \oplus C \ and \ A \cap (A \oplus B) \equiv A \cap A \oplus (A \cap B).$ 637 If V is a finite dimensional vector space over the field K and  $W \leqslant V$ , then there exists  $U \leqslant V$ 638 such that  $V = W \oplus U$  ([22]). On the other hand,  $U \cap W = \{0\}$  giving us a sense of complement. 639 This complement is not unique (and thus the lattice cannot be cancellative, or equivalently, 640 the lattice is not distributive as will later be discussed). A linear lattice is a sublattice of the 641 equivalences lattice of a set, on which any two elements commute. A typical example can be 642 found in Geometry: the lattice of subspaces of a vector space is isomorphic to a commuting 643 equivalences lattice, dened in the vector space seen as a set. If V is a vector space and W is 644

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one of its subspaces, we denot the equivalence of two vectors  $x, y \in V$  as  $x \equiv_W y$  if, and only if,  $x - y \in W$ , associating to each subspace an equivalence. If W' is another subspace of V, then the equivalences  $\equiv_W$  and  $\equiv_{W'}$  commute, describing an isomorphism between the lattice L(V)of all vector subspaces of V and a lattice of commuting equivalences,  $(Eq_{com}(V) \cap L(V^2); \cap, \circ)$ . Such lattices are of frequent occurrence, including the lattice of normal subgroups of a group, or the lattice of ideals of a ring.

Example A.1.8. A vector lattice (or Riesz space) E is any vector space endowed with a partial 651 order  $\leq$  such that  $(E; \leq)$  is a lattice and, for all vectors  $x, y, z \in E$  and any scalar  $\alpha \geq 0$ :  $x \leq y$ 652 implies  $x + y \leqslant y + z$ , and  $x \leqslant y$  implies  $\alpha x \leqslant \alpha y$ . Given a topological space X , its ring of 653 continuous functions C(X) is a vector lattice. In particular, any finite dimensional Euclidean 654 space  $\mathbb{R}^n$  is a vector lattice. Roughly, vector lattice is a partially ordered real vector space 655 where the order structure is a lattice. A representation of such an algebraic structure is given 656 in [34] assuming the Archimedean-unit and describing a representation space using maximal 657 prime ideals. Being vector spaces, subalgebras are just subspaces that constitute sublattices. 658 Riesz spaces have wide range of applications, having a great impact in measure theory. A 659 large discussion on this topic can be found in [24]. A Banach space is any complete normed 660 vector lattice. Examples of such lattices are  $C^*$  algebras, constituting associative algebras 661 over the complex numbers which are Banach spaces with an involution map. 662

Definition A.1.9. A lattice L is complete if every subset S of L has both a greatest lower bound  $\bigwedge S$  and a least upper bound  $\bigvee S$  in L. In particular, when S is the empty set,  $\bigwedge S$  is the greatest element of L. Likewise,  $\bigvee \emptyset$  yields the least element. Complete lattices constitute a special class of bounded lattices. Any lattice with arbitrary meets and a biggest element is complete. This condition and its dual characterize complete lattices.

Example A.1.10. Examples of complete lattices are abundant: the power set of a given set 668 ordered by inclusion with arbitrary intersections and unions as meets and joins; the non-669 negative integers ordered by divisibility where the operations are given by the least common 670 multiple and the greatest common divisor; the subgroups of a group, the submodules of a 671 module or the ideals of a ring ordered by inclusion; the unit interval [0,1] and the extended 672 real number line, with the familiar total order and the ordinary suprema and infima. A 673 totally ordered set with its order topology is compact as a topological space if it is complete 674 as a lattice (cf. [18]). 675

**Remark A.1.11.** There are several mathematical concepts that can be used to represent complete lattices being the Dedekind-MacNeille completion one of the most popular ones. It is used to extend a poset to a complete lattice. By applying it to a complete lattice one can see that every complete lattice is isomorphic to a complete lattice of sets. When noting that the image of any closure operator on a complete lattice is again a complete lattice one obtains another representation: since the identity function is a closure operator too, this shows that complete lattices are exactly the images of closure operators on complete lattices.

A.2. Boolean algebras and Heyting algebras. Maybe due to their important role as models to classical logic (constructive logic), Boolean algebras (Heyting algebras, respectively) are some of the the most well known lattices in Mathematics. We will present these varieties of algebras in the following paragraphs, discuss their important properties and present some examples.

687 Definition A.2.1. A lattice L is modular if, for all  $x, y, z \in S$ ,  $y \leq x$  implies  $x \land (y \lor z) =$ 688  $y \lor (x \land z)$ . A lattice L is distributive if, for all  $x, y, z \in S$ , it satisfies one of the following 689 equivalent equalities:

690  $(d1) \ x \land (y \lor z) = (x \land y) \lor (x \land z);$ 

691  $(d2) \ x \lor (y \land z) = (x \lor y) \land (x \lor z);$ 

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Example A.2.2. The lattice of normal subgroups of a group is modular (cf. [5], V). Other 693 examples of modular lattices are the elements of any projective geometry or the ideals of 694 any modular lattice (under set-inclusion) A lattice of subsets of a set is usually called a ring 695 of sets. Any ring of sets forms a distributive lattice in which the intersection and union 696 operations correspond to the lattice's meet and join operations, respectively. Conversely, 697 every distributive lattice is isomorphic to a ring of sets; in the case of finite distributive 698 lattices, this is Birkhoff's Representation Theorem and the sets may be taken as the lower sets 699 of a partially ordered set. Every field of sets and so also any  $\sigma$ -algebra also is a ring of sets 700 (cf. [5]).701

<sup>702</sup> Remark A.2.3. Below are the Hasse diagrams of the diamond  $M_3$  and the pentagon  $N_5$ , the <sup>703</sup> forbidden algebras regarding distributivity in lattices.

The following are useful characterizations of the distributivity and modularity of a lattice L:

(i) L is modular iff all x, y, z with  $y \leq z$  are such that  $x \wedge y = x \wedge z$  and  $x \vee y = x \vee z$ imply y = z;

(ii) L is distributive iff all x, y, z are such that  $x \wedge y = x \wedge z$  and  $x \vee y = x \vee z$  imply y = z; (iii) L is modular iff if it does not have embedded any copy of the pentagon  $N_5$ ;

(iv) L is distributive iff if it does not have embedded any copy of the diamond  $M_3$  or of the pentagon  $N_5$ .

**Remark A.2.4.** The modularity of distributive lattices also determines the diamond isomorphism theorem describing the isomorphism between  $[a \land b, b]$  and  $[a, a \lor b]$  using the maps  $f: (a \lor b)/a \to b/(a \land b), x \mapsto x \land b$ , and  $g: b/(a \land b) \to (a \lor b)/a, y \mapsto a \lor y$ . This result is equivalent to the 3rd isomorphism theorem in Group Theory, being a particular case of the Correspondence Theorem established in the domain of Universal Algebra.

<sup>718</sup> Example A.2.5. While every vector lattice, defined in Example A.1.8, is distributive (see [5]),

719 the subspace lattices defined in Example A.1.7) are modular but not distributive: all indecom-

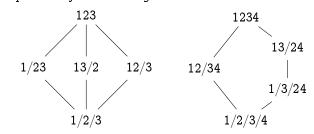
 $_{720}$  posable triples of vector spaces X, Y and Z but one are distributive; the only nondistributive

indecomposable triple is that of three lines in a plane (cf. [30]). Let V be a 2-dimensional 721 vector space. Consider the sublattice of the subspace lattice where the bottom element is the 722 zero space, the top element is V, and the rest of the elements of Sub(V) are 1-dimensional: 723 lines through the origin. For 1-dimensional spaces, there is no relation  $a \leqslant b$  unless a and 724 b coincide. The Hasse diagram of such a lattice is the diamond  ${f M}_3$  above where 1=V, the 725 total space. Observe that for distinct elements a, b, c in the middle level, we have for example 726  $x \wedge y = 0 = x \wedge z$  (0 is the largest element contained in both a and b), and also for example 727  $b \lor c = 1$  (1 is the smallest element containing b and c). It follows that  $a \land (b \lor c) = a \land 1 = a$ 728 whereas  $(a \wedge b) \vee (a \wedge c) = 0 \vee 0 = 0$ . The distributive law thus fails. 729

Example A.2.6. Also a module M over a ring R can be considered a lattice with operations + and  $\cdot$  as  $\vee$  and  $\wedge$ , respectively. Lattice modularity corresponds to the Jordan-Dedekind total order condition. Moreover, M is distributive iff for all  $m, n \in M$ , (m + n)R = mI + nI for some ideal I (cf. [33]). The condition is easily seen to be necessary. For sufficiency, observe that distributivity is equivalent to  $(m + n)R = (m + n)R \cap mR + (m + n)R \cap nR$  and to prove this, the argument says: the modular law implies that  $(m + n) \cap RmR = (mI + nI) \cap mR = mI$ and respectively for nI.

**Example A.2.7.** Moreover, the lattice of subgroups of a group ordered by inclusion is a modular lattice that is not distributive: consider G to be the non-cyclic group of order 4, and a, b and c the three subgroups of order 2 having two distinct elements. We thus get the copy of  $M_3$  in the Hasse diagram above (cf. [21]).

T41 Example A.2.8. Furthermore, the partition lattice, defined in Example A.1.6, is not dis-T42 tributive for n > 3 and is not modular for n > 4. In detail just consider the following Hasse T43 diagrams of the correspondent forbidden algebras:



<sup>745</sup> Definition A.2.9. A Boolean algebra is a distributive lattice with a unary operation  $\neg$  and <sup>746</sup> nullary operations 0 and 1 such that for all elements  $x, y, z \in A$  the following axioms hold:

747  $L_6. \ a \lor 0 = a \ and \ a \land 1 = a;$ 

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748  $L_7. a \vee \neg a = 1 and a \wedge \neg a = 0.$ 

Example A.2.10. Examples of Boolean algebras are the power set of any set X ordered by inclusion, or the divisors  $D_n$  of a natural number n bigger than 1 that is not divided by the square of any prime number.

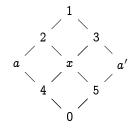
Remark A.2.11. The following result permits us to identify a Boolean algebra by observa tion of its Hasse diagram. Whenever L is a bounded distributive lattice, the following are
 equivalent:

755 (i) L is a Boolean algebra;

(ii) for all  $x \in L$  there exists  $y \in L$  such that  $x \wedge y = 0$  and  $x \vee y = 1$ ;

757 (iii) for all  $x, y, z \in L$  such that  $x \leq y \leq z$  there exists  $w \in L$  such that  $y \wedge w = x$  and 758  $y \vee w = z$ .

Due to this it is easy to observe that total orders are not Boolean algebras. The distributive lattice represented by the Hasse diagram below is not a Boolean algebra: consider the total order  $\{3, x, 4\}$  and observe that there is no  $y \in L$  such that  $x \wedge y = 4$  and  $x \vee y = 3$ .



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Definition A.2.12. A bounded lattice L is a Heyting algebra if, for all  $a, b \in L$  there is a greatest element  $x \in L$  such that  $a \wedge x \leq b$ . This element is the relative pseudo-complement of a with respect to b denoted by  $a \Rightarrow b$ .

Example A.2.13. Examples of Heyting algebras are the open sets of a topological space, as well as all the finite nonempty total orders (that are bounded and complete). Furthermore, every complete distributive lattice L is a Heyting algebra with the implication operation given by  $x \Rightarrow y = \bigvee \{x \in L \mid x \land a \leq b\}.$ 

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## Appendix B. Algebraic constructions

B.1. On limits and colimits. In the following paragraphs of this appendix we shall recall the
categorical nature of products and coproducts of vector spaces. We will also recall the definitions
of equalizer and coequalizer, give some examples, and discussing their relation to pullbacks and
pushouts.

Remark B.1.1. As any other poset, the set of vector spaces ordered by  $\leq$  constitutes a 775 category, denoted by  $\mathcal{V}$ , considering vector spaces as elements and linear maps as morphisms. 776 It is a subcategory of R-mod, the category of R-modules and R-module homomorphisms. 777 Recall that in the category of modules over some ring R, the product is the cartesian product 778 with addition defined componentwise and distributive multiplication. Thus, the direct product 779 of vector spaces A and B, noted by  $A \times B$ , is a vector space when we define the sum and 780 product by scalar componentwise. It is the biggest vector space that can be projected into A 781 and B, simultaneously. Recall also that  $A \cup B$  is a subspace iff A = B. The smallest element 782 of  $\mathcal{V}$  containing  $A \cup B$  is  $A + B = \{a + b \mid a \in A, b \in B\}$ . The direct sum of vector spaces A and B, 783 noted by  $A \oplus B$ , is the smallest vector space which contains the given vector spaces as subspaces 784 with minimal constraints. The direct product is the categorical product, noted by  $\neg$ : whenever 785 A and B are vector spaces, the natural projections  $\pi_A: A \times B \to A$  and  $\pi_B: A \times B \to B$  show 786 that  $A \times B \leqslant A, B$ ; on the other hand, whenever D is a vector space such that  $D \leqslant A, B$  with 787

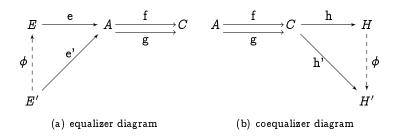


FIGURE 8. Diagram representation of the equalizer and coequalizer of maps f and g between vector spaces A and C on a given diagram D.

maps  $f: D \to A$  and  $g: D \to B$ , the map  $f \times g: D \to A \times B$  defined by  $f \times g(x) = (f(x), g(x))$ 788 is well defined and unique up to isomorphism, ensuring us with the universal property. As 789 well, the direct sum is the categorical coproduct, noted by  $\Box$ : whenever A and B are vector 790 spaces, the inclusion maps  $i_A : A \to A \oplus B$  and  $i_B : B \to A \oplus B$  show us that  $A, B \leq A \oplus B$ ; on 791 the other hand, whenever C is a vector space such that  $A, B \leqslant C$  with maps  $f: A \rightarrow C$  and 792  $g: B \to C$ , the map  $f \oplus g: A \oplus B \to C$  defined by  $f \oplus g(x) = f \oplus g(x_A + x_B) = f(x_A) + f(x_B)$ 793 is well defined and unique up to isomorphism, ensuring us with the universal property. A 794 biproduct of a finite collection of objects in a category with zero object is both a product and a 795 coproduct. In a preaddictive category the notions of product and coproduct coincide for finite 796 collections of objects. The biproduct generalizes the direct sum of modules. The category of 797 modules over a ring is preaddictive (and also additive). In particular, the category of vector 798 spaces over a field is preaddictive with the trivial vector space as zero object. 799

In the following we are going to discuss in detail the (generalized) categorical concepts of equalizer and coequalizer that we use in this paper to construct the lattice operations. We will also interpret these in the framework of persistence in order to use such ideas to construct the lattice operations.

**Definition B.1.2.** Given a pair of vector spaces A and C with two linear maps  $f, g: A \Rightarrow B$ between them, the equalizer of f and g is a pair (E, e) where E is a vector space (usually called kernel set of the equalizer) and  $e: E \to A$  is a linear map such that fe = ge, with the following universal property: for any other vector space E' and linear map  $e': E' \to A$  such that fe' = ge', there exists a unique linear map  $\phi: E' \to E$  such that  $e\phi = e'$  (as represented in the diagram of Figure 8).

Dually, the coequalizer of f and g is a pair (H, h) where H is a vector space (usually called the quotient set of the coequalizer) and  $h: A \to H$  is a linear map such that hf = hg, with the following universal property: for any other vector space H' and linear map  $h': A \to H'$ in V such that h'f = h'g, there exists a unique morphism  $\phi: H \to H'$  such that  $\phi h = h'$  (as represented in the diagram of Figure 8).

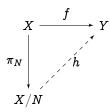
Example B.1.3. In the category of sets, given maps  $f,g: X \to Y$ , the equalizer of f and g is the set  $\{x \in X \mid f(x) = g(x)\}$  while the coequalizer of f and g is the quotient of Yby the equivalence generated by the set  $\{(f(x), g(x)) | x \in X\}$ , i.e., the smallest equivalence  $\theta$  such that for every  $x \in X$ ,  $f(x)\theta g(x)$  holds. For instance, consider the sets  $X = \{a, c, d\}$  and  $Y = \{a, c, d, e\}$ , and the maps  $f: X \to Y = \{a \mapsto e, c \mapsto d, d \mapsto c\}$  and  $g: X \to Y = \{a \mapsto e, c \mapsto d, d \mapsto c\}$  and  $g: X \to Y = \{a \mapsto e, c \mapsto d, d \mapsto c\}$ .  $g_{19}$   $d, c \mapsto d, d \mapsto c\}$ . The equalizer of f and g is given by the kernel set  $\mathcal{E} = \{c, d\}$  and the  $g_{20}$  injection  $eq: E \to X = \{c \mapsto c, d \mapsto d\}$ . On the other hand, the coequalizer of f and g is given  $g_{21}$  by the quotient set  $\mathcal{C} = \{\{a\}, \{c\}, \{d, e\}\}$  and the surjection coeq:  $Y \to \mathcal{C} = \{a \mapsto \{a\}, c \mapsto g_{22}, d \mapsto \{d, e\}, e \mapsto \{d, e\}\}$ .

The equalizer of the real functions  $f(x, y) = x^2 + y^2$  and g(x, y) = 4 is the circumference  $E = \{ (x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 4 \}$  together with projection maps.

Example B.1.4. In the category of groups, the equalizer of homomorphisms  $f, g: X \to Y$ can still be seen as the solution set of an equation determined by f(x) = g(x) while their coequalizer is the quotient of Y by the normal closure of the set  $S = \{f(x)g(x)^{-1} \mid x \in X\}$ . In detail, the elements of Y/N must be equivalence classes y/N such that, for all  $y, y' \in Y$ ,

$$y\theta y'$$
 iff  $f.g^{-1} \in N$ .

In particular, for abelian groups, the equalizer is the kernel of the morphism f - g while the coequalizer is the factor group Y/im(f - g), i.e., the cokernel of f - g. Moreover, the kernel of a linear map f is the equalizer of the maps f and 0 constituting a normal subgroup with the following property: for any normal subgroup  $N \subseteq G$ ,  $N \subseteq \ker f$  iff there is a (necessarily unique) homomorphism  $h: X/N \to Y$  such that  $h \circ \pi_N = f$  implying the commutativity of the diagram below:



835

Hence, every group homomorphism factors as a quotient followed by an injective homomorphism (every group homomorphism has a kernel). On the other hand, a coequalizer of a homomorphism  $f : X \to Y$  and the zero homomorphism is the natural surjection  $\pi_{f(X)} : Y \to Y/f(X)$  on the quotient Y/f(X). More generally, a coequalizer of homomorphisms  $f, g : X \to Y$  is a coequalizer of  $f - g : X \to Y$  and the zero homomorphism, that is, the natural surjection  $Y \to Y/(f - g)(X)$ . This holds for the category of vector spaces and linear maps.

Remark B.1.5. Now we will show that, for the purposes of this paper, the information 843 retrieved by pullbacks and pushouts is essential the same than the one obtained by computing 844 equalizers and coequalizers, respectively. It is well known that (pushouts) pullbacks can be 845 constructed from (co)equalizers: a pullback is the equalizer of the morphisms  $f \circ \pi_1$ ,  $g \circ \pi_2$ : 846  $X \times Y \to Z$  where  $X \times Y$  is the binary product of X and Y, and  $\pi_1$  and  $\pi_2$  are the natural 847 projections, showing that pullbacks exist in any category with binary products and equalizers. 848 In general, we have the following: The equalizer of the family  $(f_i)_{i\in I}: A\oplus B \to C$  is the 849 pullback of the pair of morphisms  $((f_{iA})_{i\in I}, (f_{iB})_{i\in I})$  with  $f_{iA}: A \to C$ ,  $f_{iB}: B \to C$  and 850

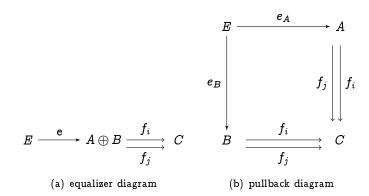


FIGURE 9. Equivalence of the considered equalizer diagrams and pullback diagrams.

<sup>851</sup>  $f_i(z) = f_{iA}(x) + f_{iB}(y)$ , for all  $z = x + y \in A \oplus B$  and all  $i \in I$ . Dually, the coequalizer of the <sup>852</sup> family  $(g_i)_{i\in I} : D \to A \oplus B$  is exactly the pushout of the pair of morphisms  $((g_{jA})_{j\in J}, (g_{jB})_{j\in J})$ <sup>853</sup> with  $g_{jA} : D \to A$ ,  $g_{jB} : D \to B$  and  $g_j(x) = g_{jA}(x) \oplus g_{jB}(x)$ , for all  $x \in D$  and all  $j \in I$ . To <sup>854</sup> see this in detail, just observe that all maps  $f_i : A \oplus B \to C$  split into maps  $f_{iA} : A \to C$  and <sup>855</sup>  $f_{iB} : B \to C$  with  $f_j(x) = f_{jA}(x) + f_{jB}(x)$ , for all  $j \in I$ . Hence, the diagrams of Figure 9 are <sup>856</sup> equivalent. Clearly,  $e = e_A + e_B$  defined by  $e(x) = e_A(x) + e_B(x)$  and thus

$$\{ x \in A \oplus B \mid f_i(x) = f_j(x) \} = \{ (x, y) \in A \times B \mid f_i(x) = f_j(y) \}.$$

857 The dual result has a similar argument.

**Remark B.1.6.** Equalizers (coequalizers) are unique up to isomorphism. The equalizing map e (coequalizing map h) is always a monomorphism (epimorphism) and, monomorphisms (epimorphisms) are injective (surjective) maps in the context of vector spaces and linear maps. Hence, the equalizing map e (coequalizing map h) is an isomorphism iff f = g, for all  $f, g \in Hom(A, C)$  (cf. [26]).

Remark B.1.7. Sometimes, the equalizer is identified with the object E while the morphism e
can be taken to be the inclusion map of E as a subset of A. Dual remarks hold for coequalizers.
As we assume that all diagrams of vector spaces commute, the categorical concepts of equalizer
and coequalizer can be adapted to the framework of this paper as in Definition .

B.2. A construction for the lattice operations. In the following we will discuss a natural generalization of the equalizer and coequalizer constructions where the definition of the lattice operations exhibited in Section 3 is based.

**Remark B.2.1.** Let us first recall that linear maps from common sources are maps from the direct sum of those sources, and that linear maps to common targets are maps to the direct sum of those targets. To see this consider the vector spaces A, B, C and D, and the linear maps  $f : A \to C$  and  $g : B \to C$ . Then we can construct  $f \oplus g : A \oplus B \to C$  defining it by  $f \oplus g(z) = f(x) + g(y)$  for all  $z = x + y \in A \oplus B$ . Moreover, given the linear maps  $f : A \to C$  and  $h: A \to B$  we can construct  $f \oplus h: A \to C \oplus B$  by defining it as  $f \oplus h(x) = f(x) \oplus h(x)$ , for all  $x \in A$ . Conversely, any linear map  $f: A \oplus B \to C$  "splits" to maps  $f_A: A \to C$  and  $f_B: B \to C$  such that  $f(x) = f_A(x) + f_B(x)$  for all  $x \in A \oplus B$ . Dually, a map  $g: D \to A \oplus B$ can also "split" into maps  $g_A: D \to A$  and  $g_B: D \to B$  such that  $g(x) = g_A(x) + g_B(x)$  for all  $x \in A \oplus B$  with  $g_A(x) \in A$  and  $g_B(x) \in B$ .

**Remark B.2.2.** Whenever A, B, C and D are vector spaces of a given diagram D,

 $(i) if A, B \leq C then A \oplus B \leq C;$ 

882 (ii) if  $D \leq A, B$  then  $D \leq A \oplus B$ .

Indeed, (i) follows from the fact that the direct sum is the coproduct in the category of vector spaces and linear maps. To see (ii) consider the inclusion maps  $i_A : A \to A \oplus B$  and  $i_B : B \to A \oplus B$  and observe that, due to the hypothesis, there exist maps  $f : D \to A$  and  $g : D \to B$ . Thus, the compositions  $i_A \circ f$  and  $i_B \circ g$  ensure the inequality  $D \leq A \oplus B$ .

B87 Definition B.2.3. Let A and B be vector spaces and I and J be arbitrary sets. Consider the B88 family of linear maps from  $A \oplus B$  to all vector spaces with common sources A and B, i.e.,

 $\mathbb{F}_k = \{f_i : A \oplus B \to X_k \mid \text{ for all vector spaces } X_k \geqslant A, B \text{ and } i \in I\}$ 

and, dually, the family of linear maps from all vector spaces with common targets A and B to  $A \oplus B$ , i.e.,

 $\mathbb{G}_k = \{ q_i : Y_k \to A \oplus B \mid \text{ for all vector spaces } Y_k \leq A, B \text{ and } i \in I \}.$ 

Define  $A \wedge B$  to be the kernel set  $\mathcal{E}$  of the equalizer of the linear maps of the family  $\mathbb{F}_k$ , eq $(\bigoplus_{k \in J} \mathbb{F}_k)$ , and  $A \vee B$  to be the quotient set C of the coequalizer of the linear maps of the family  $\mathbb{G}_k$ , coeq $(\bigoplus_{k \in J} \mathbb{G}_k)$ . These operations are well defined due to Remark B.2.2. Moreover, as all considered maps on the construction of the kernel set  $A \wedge B$  and the quotient set  $A \vee B$ are linear,  $A \wedge B$  is a subalgebra of  $A \oplus B$  and  $A \vee B$  is a quotient algebra of  $A \oplus B$ . Both of them constitute vector spaces.

**Remark B.2.4.** We shall discuss now the equalizer set and quotient set constituting the meet and the join, respectively, of vector spaces in a given diagram. Whenever A and B are vector spaces with common targets  $C_1$  and  $C_2$ , i.e., such that  $A, B \leq C_1$  and  $A, B \leq C_2$ , we can consider linear maps  $f_1, g_1 : A \oplus B \to C_1$  and  $f_2, g_2 : A \oplus B \to C_2$ , and the equalizers  $eq(f_1, g_1)$ and  $eq(f_2, g_2)$  with kernel sets  $\mathcal{E}_1 = \{x \in A \mid f_1(x) = g_1(x)\}$  and  $\mathcal{E}_2 = \{x \in A \mid f_2(x) = g_2(x)\}$ , respectively. Define  $eq(f_1, g_1) \lor eq(f_2, g_2)$  to be the pair (E, e) with kernel set determined by the union of equations in  $\mathcal{E}_1$  and in  $\mathcal{E}_2$ , i.e.,

$${\mathcal E}_{1,2} = \{ \, x \in A \oplus B \mid f_k(x) = g_k(x), k \in \{ \, 1,2 \, \} \, \}$$

and corresponding inclusion map  $e : E \hookrightarrow A \oplus B$ . This new pair is an equalizer of all the considered maps from  $A \oplus B$  to  $\bigoplus_{k \in \{1,2\}} C_k$  (as represented in Figure 10 (a)). Indeed  $\mathcal{E}_{1,2} = \mathcal{E}_1 \cap \mathcal{E}_2$ : if we look at  $\mathcal{E}_k$  as a set of equations,  $\mathcal{E}_{1,2}$  is determined by both the defining equations in  $\mathcal{E}_1$  and  $\mathcal{E}_2$ , i.e.,

$$\mathcal{E}_1 \cap \mathcal{E}_2 = \{ x \in A \oplus B \mid (f_1(x), f_2(x)) = (g_1(x), g_2(x)) \} = \{ x \in A \oplus B \mid f_1 \oplus f_2(x) = g_1 \oplus g_2(x) \}.$$

Dually, whenever A and B are vector spaces with common sources  $D_1$  and  $D_2$ , i.e., such that  $D_1 \leq A, B$  and  $D_2 \leq A, B$  we can consider linear maps  $f_1, g_1 : D_1 \rightarrow A \oplus B$  and  $f_2, g_2 :$  $D_2 \rightarrow A \oplus B$ . The quotient sets of the coequalizers  $coeq(f_1, g_1)$  and  $coeq(f_2, g_2)$  are quotients of  $A \oplus B$  by the equivalences  $\theta_1 = \langle \{ (f_1(x), g_1(x)) \mid x \in D_1 \} \rangle$  and  $\theta_2 = \langle \{ (f_2(x), g_2(x)) \mid x \in D_2 \} \rangle$ , respectively. Define  $coeq(f_1, g_1) \lor coeq(f_2, g_2)$  to be the pair (H, h) with underlying set constituted by the quotient of  $A \oplus B$  by the equivalence  $\theta$  generated by

$$ig\langle heta_1 \cup heta_2 ig
angle = ig\langle \set{(f_k(x), g_k(x)) \mid x \in D_1 \cap D_2, i \in \set{1,2}}$$

and corresponding linear map  $h: A \oplus B \hookrightarrow A \oplus B/\theta$ . This new pair is a coequalizer of all 914 the considered maps from  $\bigoplus_{k \in \{1,2\}} D_k$  to  $A \oplus B$  (as represented in Figure 10 (b)). Whenever 915  $D_1 \cap D_2 = \{0\}$ , the respective equivalence  $\theta$  is  $\langle (0,0) \rangle = \{(0,0)\} = 0$  and thus  $C_{1,2} = A \oplus B/0 \cong$ 916  $A \oplus B$ . Observe that we are generating the equivalence that includes all the possible pairs 917 given by the linear maps to each  $D_k$ . In fact, the union of equivalences is not, in general, an 918 equivalence but it is clearly included in the equivalence generated by this union. The quotient 919 by this bigger equivalence  $\theta$ , generated by the union of all the others, will correspondent to 920 the smallest quotient above A and B in the requested conditions. To see this consider the 921 partition semilattice of quotients of A with the meet operation defined as 922

$$A/ heta_1 \wedge A/ heta_2 = \{ \, x/ heta_1 \cap x/ heta_2 \mid x \in A \, \} = A/( heta_1 \cap heta_2).$$

<sup>923</sup> Thus,  $A/\theta \subseteq A/\theta_1 \wedge A/\theta_2$ . In general, whenever  $\theta$  is the equivalence generated by the union <sup>924</sup> of the equivalences  $\theta_k$  corresponding to each vector space  $Y_k$  above A and B, then

$$A/ heta\subseteq igwedge_{k\in J}(A/ heta_k)$$

Proposition B.2.5. Let I be an index set and A, B,  $C_i$  and  $D_j$  be vector spaces such that  $D_j \leq A, B \leq C_i$ , for all  $i, j \in I$ . Consider the families of linear maps  $\mathcal{F}_k = \{f_{ik} : A \oplus B \to C_k\}$ ,  $\mathcal{F}'_k = \{f'_{ik} : D_k \to A \oplus B\}$ , for some  $k \leq i, j$ . Consider also the equalizers  $eq(\mathcal{F}_k) = (E_k, e_k)$ and the coequalizers  $coeq(\mathcal{F}'_k) = (H_k, h_k)$ . Then,

- (i) the kernel set  $E_k = \mathcal{E}((F_k)_{k \in I})$  is the intersection of all the kernel sets corresponding to the equalizers of linear maps of the family  $(F_k)_{k \in I}$ .
- 931 (ii) the quotient set  $H_k = C((F'_k)_{k \in I})$  is constituted by the quotient of  $A \oplus B$  by the equiva-932 lence generated by the union of all equivalences corresponding to the family of linear 933 maps from  $(F'_k)_{k \in I}$ .

934 Proof. Consider the kernel set of the equalizer  $eq((F_k)_{k \in I})$  given by

$$\mathcal{E} = igcap_{k\in J} \{ \ eq(f_{ik},f_{jk}) \mid f_{ik}, f_{jk} \in Hom(A\oplus B,D_k) \}, ext{ that is,}$$

$$\mathcal{E} = \{ x \in A \oplus B \mid f_{ik}(x) = f_{jk}(x), ext{ for some } f_{ik}, f_{jk} \in igcup_{k \in J} Hom(A \oplus B, D_k) \}.$$

The corresponding linear map e is the inclusion map  $E \hookrightarrow A \oplus B$ . Furthermore, the universal property derives from the conjugation of the universal properties valid to each equalizer  $eq(\mathcal{F}_k)$ .

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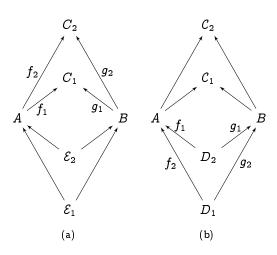


FIGURE 10. Diagram representation of the meet and join of vector spaces A and B of a given diagram  $\mathcal{D}$  when A and B have more than one common target (case (a) with targets  $C_1$  and  $C_2$ ) or more than one common source (case (b) with sources  $D_1$  and  $D_2$ ), respectively.

Dually, observe that, for each  $k \in J$ , the quotient set of the coequalizer  $coeq((F_k)_{k\in I})$  is given by: the factor  $A \oplus B/\theta$ , where  $\theta$  is the equivalence generated by the set

$$\bigcap_{k\in J} \{ (f_{ik}(x), f_{jk}(x)) | x \in Y_k \text{ and } f_{ik}, f_{jk} \in Hom(D_k, A \oplus B) \}, \text{ that is,}$$
$$\{ (f_{ik}(x), f_{jk}(x)) | x \in \bigcup_{k\in J} Y_k \text{ and } f_{ik}, f_{jk} \in \bigcup_{k\in J} Hom(D_k, A \oplus B) \}.$$

<sup>939</sup> The corresponding linear map h is the canonical projection map  $A \oplus B \hookrightarrow A \oplus B/\theta$ . Furthermore, <sup>940</sup> the universal property again derives from the conjugation of the universal properties valid to each <sup>941</sup> coequalizer  $coeq(\mathcal{F}_k)$ .

942 Corollary B.2.6. Let  $C_1 < C_2 < ... C_n$ ,  $D_m < D_{m-1} < ... C_1$  and A, B be vector spaces in 943 a diagram such that  $D_1 < A, B < C_n$ . Then, the equalizer of  $\bigcup_k Hom(A \oplus B, C_k)$  is just the 944 equalizer of  $Hom(A \oplus B, C_n)$  while the coequalizer of  $\bigcup_k Hom(D_k, A \oplus B)$  is just the coequalizer 945 of  $Hom(D_m, A \oplus B)$ .

Proof. This result is due to the assumption of the commutativity of all diagrams together with proposition B.2.5.  $\hfill \Box$ 

948 Remark B.2.7. Both Proposition B.2.5 and Corollary B.2.6 now link to Theorem 3.2.3 949 establishing the completeness of persistence lattices. Indeed, both of the lattice operations 950 extend to arbitrary joins  $\bigvee_i D_i$  given by

$$\bigwedge S = \{ x \in X : f_i(x) = f_j(x), \text{ for all } f_i, f_j \in \bigcup_k Hom(X, C_k) \}.$$

951 and meets  $\bigwedge_i D_i$  given by

$$\bigvee_{\ell} A_{\ell} = (\oplus_{\ell} A_{\ell}) / igcap_k \langle (f_i(x), f_j(x)) \mid x \in \oplus_k D_k 
angle$$

that are a great deal dependent from the biggest element of the correspondent total orders determined by  $\bigcup_k Hom(X, C_k)$  and  $\bigoplus_k D_k$ , respectively.

### Appendix C. Glossary of Definitions

In the following we present a list of basic concepts of lattice theory and category theory that will help the reader, that is unfamiliar with such, through this paper. These concepts are presented by order of appearance. For more details please read [5], [18] or [26].

 $\star$  Preorder  $\equiv$  a binary relation R that satisfies reflexivity (i.e., for all  $x \in A$ , xRx) and 958 transitivity (i.e., for all  $x, y, z \in A$ , xRy and yRz implies xRz). 959 ★ Partial order = a preorder  $\leqslant$  such that, for all  $x, y \in A$ ,  $x \leqslant y$  and  $y \leqslant x$  implies x = y960 (antisymmetry). 96 ★ Poset = an order structure  $(P, \leq)$  consisting of a set P and a partial order  $\leq$ . 962 ★ Total order  $\equiv$  a poset such that every pair of elements is related, that is, for all  $x, y \in A$ , 963  $x \leqslant y \text{ or } y \leqslant x.$ 964  $\star$  Antitotal order  $\equiv$  a partial order for which no two distinct elements are related. 965  $\star$  Lattice  $\equiv$  a poset for which all pairs of elements have an infimum and a supremum. 966  $\star$  Complete lattice  $\equiv$  a poset for which every subset has a supremum and an infimum. 967 ★ Associativity = for all  $x, y, z, x \land (y \land z) = (x \land y) \land z$  and  $x \lor (y \lor z) = (x \lor y) \lor z$ . 968  $\bigstar \text{ Idempotency} \equiv \text{for all } x, \, x \wedge x = x = x \vee x.$ 969  $\bigstar \text{ Comutativity} \equiv \text{for all } x, y, \ x \land y = y \land x \text{ and } x \lor y = y \lor x.$ 970  $\bigstar \text{ Absorption} \equiv \text{for all } x, y, \ x \land (x \lor y) = x = x \lor (x \land y).$ 971 ★ Modularity = for all  $x, y, z, y \leq x$  implies  $x \land (y \lor z) = y \lor (x \land z)$ . 972 ★ Distributivity = for all  $x, y, z, x \land (y \lor z) = (x \land y) \lor (x \land z)$  or  $x \lor (y \land z) = (x \lor y) \land (x \lor z)$ . 973  $\star$  Heyting algebra  $\equiv$  a bounded distributive lattice such that for all a and b there is a greatest 974 element x such that  $a \wedge x \leq b$ . 975  $\star$  Implication operation,  $a \Rightarrow b \equiv$  the greatest element x in a Heyting algebra such that 976  $a \wedge x \leq b.$ 977  $\star$  Join-irreducible element  $\equiv$  an element x for which  $x = y \lor z$  implies x = y or x = z, for 978 all y, z. 979 ★ Meet-irreducible element = an element x for which  $x = y \land z$  implies x = y or x = z, for 980 all y, z. 981  $\star$  Boolean algebra  $\equiv$  a distributive lattice with a unary operation  $\neg$  and nullary operations 982 0 and 1 such that  $a \lor 0 = a$  and  $a \land 1 = a$ , as well as  $a \lor \neg a = 1$  and  $a \land \neg a = 0$ . 983  $\star$  Category  $\equiv$  a class of objects and morphisms between them such that their composition is 984 a well defined associative operation and that an identity morphism exists. 985  $\star$  Functor  $\equiv$  a map between two categories A and B that associates to each object of A 986 an object of B and to each morphism in A a morphism in B so that the image of an 987 identity morphism in A is an identity morphism in B, and the image of the composition of 988 morphisms in A is the composition of their images in B. 989

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990 $\Rightarrow$  Pullback  $\equiv$  the limit of a diagram constituted by two morphisms with a common codomain.991 $\Rightarrow$  Pushout  $\equiv$  the colimit of a diagram constituted by two morphisms with a common domain.992 $\Rightarrow$  Equalizer  $\equiv$  the limit of the diagram consisting of two objects X and Y and two parallel993morphisms  $f, g: X \to Y$ .994 $\Rightarrow$  Coequalizer  $\equiv$  the colimit of the diagram consisting of two objects X and Y and two parallel995morphisms  $f, g: X \to Y$  (dual concept of equalizer).

#### 996

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