# Quantifying Transversality by Measuring the Robustness of Intersections \*

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## Abstract

By definition, transverse intersections are stable under infinitesimal perturbations. Using persistent homology, we extend this notion to a measure. Given a space of perturbations, we assign to each homology class of the intersection its robustness, the magnitude of a perturbation in this space necessary to kill it, and prove that robustness is stable. Among the applications of this result is a stable notion of robustness for fixed points of continuous mappings and a statement of stability for contours of smooth mappings.

**Keywords.** Smooth mappings, transversality, fixed points, contours, homology, filtrations, zigzag modules, persistence, perturbations, stability.

# **1** Introduction

The main new concept in this paper is a quantification of the classically differential notion of transversality. This is achieved by extending persistence from filtrations of homology groups to zigzag modules of well groups.

**Motivation.** In hind-sight, we place the starting point for the work described in this paper at the difference between qualitative and quantitative statements and their relevance in the sciences; see eg. the discussion in Thom's book [13, Chapters 1.3 and 13.8]. It appears the conscious mind thinks in qualitative terms, delegating the quantitative details to the unconscious, if possible. In the sciences, quantitative statements are a requirement for testing a hypothesis. Without such a test, the hypothesis is not falsifiable and, by popular philosophical interpretation, not scientific [11]. The particular field discussed in [13] is the mathematical study of singularities of smooth mappings, which is dominated by qualitative statements. We refer to the seminal papers by Whitney [15, 16] and the book by Arnold [1] for introductions. A unifying concept in this field is the transversality of an intersection between two spaces. Its origins go far back in history and appear among others in the work of Poincaré about a century ago. It took a good development toward its present form under Pontryagin, Whitney, and Thom; see eg. [12]. In his review of Zeeman's book [17], Smale criticizes the unscientific aspects of the work promoted in the then popular area of catastrophe theory, thus significantly contributing to the discussion of qualitative versus quantitative statements and to the fate of that field. At the same time, Smale points to positive aspects and stresses the importance of the concept of transversality in the study of singularities. In a nutshell, an intersection is transverse if it forms a non-zero angle and is therefore stable under infinitesimal perturbations; see Section 2 for a formal definition.

**Results.** We view our work as a measure theoretic extension of the essentially differential concept of transversality. We extend by relaxing the requirements on the perturbations from smooth mappings between manifolds to continuous mappings between topological spaces. At the same time, we are more tolerant to changes in the intersection. To rationalize this tolerance, we measure intersections using real numbers as opposed

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to 0 and 1 to indicate existence. The measurements are made using the concept of persistent homology; see [5] for the original paper. However, we have need for modifications and use the extension of persistence from filtrations to zigzag modules as proposed in [2]. An important property of persistence, as originally defined for filtrations, is the stability of its diagrams; see [3] for the original proof. There is no comparably general result known for zigzag modules. Our main result is a step in this direction. Specifically, we view the following as the main contributions of this paper:

- the introduction of well groups that capture the tolerance of intersections to perturbations in a given space of allowable perturbations;
- 2. the proof that the diagram defined by the well groups is stable;
- 3. the application of these results to fixed points and periodic orbits of continuous mappings.

In addition, our results have ramifications in the study of the set of critical values, the apparent contour of a smooth mapping. Specifically, the stability of the diagrams mentioned above results in a stability result for the apparent contour of a smooth mapping from an orientable 2-manifold to the plane [6]. The need for these stable diagrams was indeed what triggered the development described in this paper.

**Outline.** Section 2 provides the relevant background. Section 3 explains how we measure robustness using well groups and zigzag modules. Section 4 proves our main result, the stability of the diagrams defined by the modules. Section 5 discusses applications. Section 6 concludes the paper.

## 2 Background

We need the algebraic concept of persistent homology to extend the differential notion of transversality as explained in the introduction. In this section, we give a formal definition of transversality, referring to [9] for general background in differential topology. We also introduce homology and persistent homology, referring to [10] for general background in classic algebraic topology and to [4] for a text in computational topology.

**Transversality.** Let  $\mathbb{X}$ ,  $\mathbb{Y}$  be manifolds,  $f : \mathbb{X} \to \mathbb{Y}$  a smooth mapping, and  $\mathbb{A} \subseteq \mathbb{Y}$  a smoothly embedded submanifold of the range. We assume the manifolds have finite dimension and no boundary, writing  $m = \dim \mathbb{X}$ ,

 $n = \dim \mathbb{Y}$ , and  $k = \dim \mathbb{A}$ . Given a point  $x \in \mathbb{X}$ and a smooth curve  $\gamma : \mathbb{R} \to \mathbb{X}$  with  $\gamma(0) = x$ , we call  $\dot{\gamma}(0)$  the *tangent vector* of  $\gamma$  at x. Varying the curve while maintaining that it passes through x, we get a set of tangent vectors called the *tangent space* of  $\mathbb{X}$  at x, denoted as  $T_x\mathbb{X}$ . Composing the curves with the mapping,  $f \circ \gamma : \mathbb{R} \to \mathbb{Y}$ , we get a subset of all smooth curves passing through  $y = f(x) = f \circ \gamma(0)$ . The *derivative* of f at x is  $Df(x) : T_x\mathbb{X} \to T_y\mathbb{Y}$  defined by mapping the tangent vector of  $\gamma$  at x to the tangent vector of  $f \circ \gamma$  at y. The derivative is a linear map and its image is a subspace of  $T_y\mathbb{Y}$ . The dimensions of the tangent spaces are  $m = \dim T_x\mathbb{X}$  and  $n = \dim T_y\mathbb{Y}$ , which implies that the dimension of the image of the derivative is  $\dim Df(x)(T_x\mathbb{X}) \leq \min\{m, n\}$ .

We are interested in properties of f that are stable under perturbations. We call a property *infinitesimally stable* if for every smooth homotopy,  $F : \mathbb{X} \times [0, 1] \to \mathbb{Y}$ with  $f_0 = f$ , there is a real number  $\delta > 0$  such that  $f_t$  possesses the same property for all  $t < \delta$ , where  $f_t(x) = F(x,t)$  for all  $x \in \mathbb{X}$ . An important example of such a property is the following. The mapping fis *transverse* to  $\mathbb{A}$ , denoted as  $f \cap \mathbb{A}$ , if for each  $x \in \mathbb{X}$ with  $f(x) \in \mathbb{A}$ , the image of the derivative of f at xtogether with the tangent space of  $\mathbb{A}$  at a = f(x) spans the tangent space of  $\mathbb{Y}$  at a. More formally,  $f \cap \mathbb{A}$  if  $Df(x)(T_x\mathbb{X})+T_a\mathbb{A}=T_a\mathbb{Y}$ . It is plausible but also true that transversality is an infinitesimally stable property.

**Product spaces.** It is convenient to recast transversality in terms of intersections of subspaces of  $\mathbb{X} \times \mathbb{Y}$ , a manifold of dimension m + n. Consider the graphs of f and of its restriction to the preimage of  $\mathbb{A}$ ,

$$gph f = \{(x, y) \in \mathbb{X} \times \mathbb{Y} \mid y = f(x)\};$$
$$gph f|_{\mathbb{A}} = \{(x, a) \in \mathbb{X} \times \mathbb{A} \mid a = f(x)\}.$$

The intersection of interest is between gph f and  $\mathbb{X} \times \mathbb{A}$ , two manifolds of dimensions m and m + k embedded in  $\mathbb{X} \times \mathbb{Y}$ . This intersection is the graph of  $f|_{\mathbb{A}}$ , which is homeomorphic to the preimage of  $\mathbb{A}$ . See Figure 1 for an example in which m = n = 1 and k = 0. Here,  $T_a \mathbb{A} = 0$  and transversality requires that whenever the curve, gph f, intersects the line,  $\mathbb{X} \times \mathbb{A}$ , it crosses at a non-zero angle. This is the case in Figure 1 which implies that having a cardinality four preimage of a is an infinitesimally stable property of f. Nevertheless, the left two intersection points are clearly more stable than the right two intersection points, but we will need some algebra to give precise meaning to this statement.

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Figure 1: The preimage of a, consisting of four points on the horizontal axis representing  $\mathbb{X}$ , is homeomorphic to the intersection of the curve with the horizontal line passing through the point  $a \in \mathbb{Y}$ .

**Homology.** The algebraic language of homology is a means to define and count holes in a topological space. It is a functor that maps a space to an abelian group and a continuous map between spaces to a homomorphism between the corresponding groups. There is such a functor for each dimension, p. It is convenient to combine the homology groups of all dimensions into a single algebraic structure. Writing  $H_p(\mathbb{X})$  for the p-dimensional homology group of the topological space  $\mathbb{X}$ , we form a graded group by taking direct sums,

$$\mathsf{H}(\mathbb{X}) \ = \ \bigoplus_{p \ge 0} \mathsf{H}_p(\mathbb{X}).$$

To simplify language and notation, we will suppress dimensions and refer to  $H(\mathbb{X})$  as the homology group of X. Its elements are formally written as polynomials,  $\alpha_0 + \alpha_1 t + \alpha_2 t^2 + \dots$ , where  $\alpha_p$  is a *p*-dimensional homology class and only finitely many of the classes are non-zero. As usual, adding two polynomials is done componentwise. The groups  $H_p(\mathbb{X})$  depend on a choice of coefficient group. The theory of persistence introduced below requires we use field coefficients. An example is modulo two arithmetic in which the field is  $\mathbb{Z}_2 = \{0,1\}$ . The *p*-dimensional group is then a vector space,  $H_p(\mathbb{X}) \simeq \mathbb{Z}_2^{\beta_p}$ , and its rank, the dimension of the vector space, is the *p*-th Betti number,  $\beta_p =$  $\beta_p(\mathbb{X})$ . Similarly,  $H(\mathbb{X})$  is a vector space of dimension  $\sum_{p>0} \beta_p$ . We say X and Y have the same homol*ogy* if there is an isomorphism between  $H(\mathbb{X})$  and  $H(\mathbb{Y})$ whose restrictions to the components are isomorphisms. Equivalently,  $\beta_p(\mathbb{X}) = \beta_p(\mathbb{Y})$  for all non-negative integers p.

**Persistent homology.** Now suppose we have a finite sequence of nested spaces,  $\mathbb{X}_1 \subseteq \mathbb{X}_2 \subseteq \ldots \subseteq \mathbb{X}_{\ell}$ . Writing  $\Phi_i = \mathsf{H}(\mathbb{X}_i)$  for the homology group of the *i*- th space, we get a sequence of vector spaces connected from left to right by homomorphisms induced by inclusion:

$$\Phi:\Phi_1\to\Phi_2\to\ldots\to\Phi_\ell$$

We call this sequence a *filtration*. To study the evolution of the homology classes as we progress from left to right in the filtration, we let  $\varphi_{i,j}$  be the composition of the maps between  $\Phi_i$  and  $\Phi_j$ , for  $i \leq j$ . We say a class  $\alpha \in \Phi_i$  is *born* at  $\Phi_i$  if it does not belong to the image of  $\varphi_{i-1,i}$ . Furthermore, this class  $\alpha$  dies entering  $\Phi_i$  if  $\varphi_{i,j-1}(\alpha)$  does not belong to the image of  $\varphi_{i-1,j-1}$  but  $\varphi_{i,j}(\alpha)$  does belong to the image of  $\varphi_{i-1,j}$ . We call the images of the maps  $\varphi_{i,j}$  the persistent homology groups of the filtration and record the evolution of the homology classes in the *persistence diagram* of the filtration, denoted as  $Dgm(\Phi)$ . This is a multiset of points in the extended plane,  $\mathbb{\bar{R}}^2 = (\mathbb{R} \cup \{-\infty, \infty\})^2$ . Marking an increase in rank on the horizontal, birth axis and a drop in rank on the vertical, death axis, each point represents the birth and the death of a generator and records where these events happen; see Figure 2. For technical rea-



Figure 2: The three off-diagonal points represent the births and deaths of three generators. The number of points in the shaded upper-left quadrant equals the rank of the corresponding homology group.

sons that will become clear shortly, we add infinitely many copies of each point on the diagonal to the diagram. Given an index, i, we can read off the rank of  $H(\mathbb{X}_i)$  by counting the points in the half-open upper-left quadrant,  $[-\infty, i] \times (i, \infty]$ , anchored at the point (i, i)on the diagonal. More generally, the rank of the image of  $\varphi_{i,j}$  equals the number of points in the upper-left quadrant anchored at (i, j).

**Stability.** Consider now the case in which the spaces in the sequence are sublevel sets of a real valued function  $\varphi : \mathbb{X} \to \mathbb{R}$ , that is, there are values  $r_i$  such that

 $\mathbb{X}_i = \varphi^{-1}(\infty, r_i]$  for each *i*. A homological critical *value* of  $\varphi$  is a value r such that for every sufficiently small  $\delta > 0$ , the homomorphism from  $H(\varphi^{-1}(-\infty, r \delta$ ]) to H( $\varphi^{-1}(-\infty, r+\delta]$ ) induced by inclusion is not an isomorphism. We suppose  $\varphi$  is *tame* by which we mean that each sublevel set has finite rank homology and there are only finitely many homological critical values, denoted as  $r_1 < r_2 < \ldots < r_\ell$ . We can represent the evolution of the homology classes by the finite filtration consisting of the groups  $\Phi_i = \mathsf{H}(\varphi^{-1}(-\infty, r_i))$ , for  $1 \leq i \leq \ell$ , and by the persistence diagram of that filtration,  $D = Dgm(\Phi)$ . Letting  $\psi : \mathbb{X} \to \mathbb{R}$  be another tame function, we get another filtraton,  $\Psi$ , and another persistence diagram,  $E = Dgm(\Psi)$ . The *bottle*neck distance between the two is the infimum, over all bijections,  $\mu: D \to E$ , of the longest length edge in the matching,

$$W_{\infty}(D, E) = \inf_{\mu} \sup_{a \in D} \|a - \mu(a)\|_{\infty}.$$

An important result is the stability of the persistence diagram under perturbations of the function.

STABILITY THEOREM FOR TAME FUNCTIONS [3]. Let  $\varphi$  and  $\psi$  be tame, real-valued functions on  $\mathbb{X}$ . Then the bottleneck distance between their persistence diagrams is bounded from above by  $\|\varphi - \psi\|_{\infty}$ .

Here,  $\|\varphi - \psi\|_{\infty} = \sup_{x \in \mathbb{X}} |\varphi(x) - \psi(x)|$ , as usual. The original form of this result is slightly stronger as it restricts itself to dimension preserving bijections. The theorem implies that the bottleneck distance between the diagrams defined by  $\varphi$  and  $\psi$  goes to zero as the difference between the two functions approaches zero.

#### **3** Measuring Robustness

The main new concept in this section is the well group defined by a mapping  $f : \mathbb{X} \to \mathbb{Y}$ , a subspace  $\mathbb{A} \subseteq \mathbb{Y}$ , and a parameter r. It encodes the persistent homology of the preimage of the subspace.

Admissible mappings. In this paper, we limit the class of mappings to those with manageable properties. While our goal is a statement of our results in a context that is sufficiently broad to support interesting applications, we are aware of the technical burden that comes with generality. We hope that the following class of mappings gives a happy median between the conflicting goals of generality and transparency.

DEFINITION. Let  $\mathbb{X}$  and  $\mathbb{Y}$  be topological spaces and  $\mathbb{A}$  a subspace of  $\mathbb{Y}$ . A continuous mapping  $f : \mathbb{X} \to \mathbb{Y}$  is *admissible* if  $f^{-1}(\mathbb{A})$  has a finite rank homology group.

Requiring that the preimage of  $\mathbb{A}$  has finite rank homology is strictly weaker than demanding tameness of the well function defined next.

**Perturbations and well groups.** We are interested in how we explore the neighborhood of  $f^{-1}(\mathbb{A})$  as we perturb f. For this purpose, we introduce a subspace  $\mathcal{P} = \mathcal{P}(f)$  of  $C(\mathbb{X}, \mathbb{Y})$ , the space of continuous mappings from  $\mathbb{X}$  to  $\mathbb{Y}$ . For example,  $\mathcal{P}$  may be the space of continuous mappings h homotopic to f; that is, there exists a continuous mapping  $H : \mathbb{X} \times [0,1] \to \mathbb{Y}$  with H(x,0) = f(x) and H(x,1) = h(x) for all  $x \in \mathbb{X}$ . We assume a metric on  $\mathcal{P}$ , writing  $||f - h||_{\mathcal{P}}$  for the distance between two mappings  $f, h \in \mathcal{P}$ . For example, we could construct one by assuming a metric on  $\mathbb{Y}$ , lifting it to define the distance between mappings in  $C(\mathbb{X}, \mathbb{Y})$ , and taking  $||f - h||_{\mathcal{P}}$  to be the infimum length of all curves of mappings that connect f and h within  $\mathcal{P}$ . We call h an r-perturbation of f if  $||f - h||_{\mathcal{P}} \leq r$ .

We use these definitions to introduce the *well function*  $f_{\mathbb{A}} \to \mathbb{R}$  of f and  $\mathbb{A}$  by setting  $f_{\mathbb{A}}(x)$  to the infimum value of r for which there is an r-perturbation  $h \in \mathcal{P}$  such that  $h(x) \in \mathbb{A}$ . The *level set* of  $f_{\mathbb{A}}$  at a value r is the preimage of that value:  $f_{\mathbb{A}}^{-1}(r)$ . The *sublevel set* for the same value r is the union of the level sets at values at most  $r: \mathbb{X}_r = f_{\mathbb{A}}^{-1}[0, r]$ . Note that  $h_{\mathbb{A}}^{-1}(0) = h^{-1}(\mathbb{A})$  is contained in  $\mathbb{X}_r$  for every r-perturbation  $h \in \mathcal{P}$ . This inclusion induces a homomorphism between the corresponding homology groups:

$$\mathbf{j}_h: \mathbf{H}(h_{\mathbb{A}}^{-1}(0)) \to \mathbf{F}(r),$$

where we simplify notation by writing F(r) for  $H(f_{\mathbb{A}}^{-1}[0,r])$ . The image of this map, denoted by  $\operatorname{im} j_h$ , is a subgroup of F(r). The intersection of subgroups is again a subgroup.

DEFINITION. Given a metric space of perturbations,  $\mathcal{P} = \mathcal{P}(f)$ , the *well group* of  $\mathbb{X}_r$  is the subgroup  $U(r) \subseteq F(r)$  obtained by intersecting the images,  $\operatorname{im} j_h$ , over all *r*-perturbations *h* of *f* in  $\mathcal{P}$ .

A different space of perturbations gives different well groups and therefore a different interpretation of their meaning.

**Example.** To illustrate the definitions, let us consider again the example in Figure 1 of the mapping from the

real line to itself. The preimage of  $\mathbb{A} = \{a\}$  is a set of four points separated by three critical points of f. From left to right, the values of f at these critical points are  $a + r_1, a - r_2, a + r_3$ . Correspondingly, the well function,  $f_a : \mathbb{R} \to \mathbb{R}$ , has three homological critical values, namely  $r_1 > r_2 > r_3$ . Setting  $\mathcal{P} = \mathcal{P}(f)$  to the set of all continuous mappings  $h : \mathbb{R} \to \mathbb{R}$  and measuring distance by  $||f - h||_{\mathcal{P}} = \sup_x |f(x) - h(x)|$ , we have a well group U(r) for each radius  $r \ge 0$ . Table 1 shows the ranks of F(r) and U(r) for values of r in the interior of the four intervals delimited by the homological critical values. Starting with r = 0, we have

	$(0, r_3)$	$(r_3, r_2)$	$(r_2, r_1)$	$(r_1,\infty)$
F(r)	4	3	2	1
U(r)	4	2	2	0

Table 1: The ranks of the homology and well groups defined for the mapping f and the submanifold  $\mathbb{A} = \{a\}$  in Figure 1.

four points, each forming a component represented by a class in the homology group and in the well group of the sublevel set of  $f_a$ . Therefore, both groups are the same and have rank four, see the first column in Table 1. Growing r turns the points into intervals but leaves the groups the same until r passes  $r_3$ , the smallest of the three homological critical values. The two right intervals merge into one, so the rank of the homology group drops to three. We can find an *r*-perturbation,  $r > r_3$ , whose level set at a consists of the left two points of  $f^{-1}(a)$  but the right two points have disappeared. Indeed, the level set of every r-perturbation, for  $r > r_3$ , has a non-empty intersection with the first two but can have empty intersection with the merged interval on the right. Hence, the left two intervals have a representation in the well group, the merged interval does not, and the rank of the well group is two; see the second column in Table 1. The next change happens when r passes  $r_2$ . The middle interval merges with the merged interval on the right. The rank of the homology group drops to two, while the rank of the well group remains unchanged at two; see the third column in Table 1. Finally, when rpasses  $r_1$ , the remaining two intervals merge into one, so the rank of the homology group drops to one. We can find an r-perturbation,  $r > r_1$ , whose level set at a is empty, so the rank of the well group drops to zero; see the last column in Table 1.

**Terminal critical values.** Recall that we assume the mapping  $f : \mathbb{X} \to \mathbb{Y}$  is admissible. The initial homology group,  $F(0) = H(f_{\mathbb{A}}^{-1}(0))$ , has therefore finite rank,

and because  $U(0) \subseteq F(0)$ , the initial well group has finite rank. For convenience, we permit negative parameter values by stipulating F(r) = F(0) and U(r) = U(0)whenever  $r \leq 0$ . Imagine we grow the sublevel set by gradually increasing r to infinity. Since the admissibility of f does not imply the tameness of the well function, this leaves open the possibility that  $f_{\mathbb{A}}$  has infinitely many homological critical values. We call a radius, r, a terminal critical value of  $f_{\mathbb{A}}$  if for every sufficiently small  $\delta > 0$  the homomorphism from  $F(r - \delta)$ to  $F(r + \delta)$  applied to  $U(r - \delta)$  does not give  $U(r + \delta)$ . In contrast to the homological critical values, there can only be a finite number of terminal critical values. To see this, we note that the set of perturbations that define the well groups grows with increasing r. It follows that the well groups can not increase in rank. To state this relationship between well groups more formally, we write  $f(r,s) : F(r) \to F(s)$  for the homomorphism induced by inclusion.

SHRINKING WELLNESS LEMMA. For each choice of radii  $r \leq s$ , the image of the well group at r contains the well group at s, that is,  $U(s) \subseteq f(r, s)(U(r))$ .

The only way the well group can change is by lowering its rank. Since we start with a finite rank, there can only be finitely many terminal critical values, which we denote as  $u_1 < u_2 < \ldots < u_l$ . To this sequence, we add  $u_0 = -\infty$  on the left and  $u_{l+1} = \infty$  on the right. We choose an interleaved sequence

$$u_0 < r_0 < u_1 < \ldots < u_l < r_l < u_{l+1}$$

and index the homology and the well groups accordingly, writing  $F_i = F(r_i)$  and  $U_i = U(r_i)$ , for all *i*. To these sequences, we add  $F_{-1} = U_{-1} = 0$  on the left and  $F_{l+1} = U_{l+1} = 0$  on the right. Furthermore, we write  $f_{i,j} : F_i \to F_j$  instead of  $f(r_i, r_j)$  for all feasible choices of  $i \leq j$ .

Well module. In contrast to the homology groups, the well groups of the sublevel sets do not form a filtration. Instead, they form a special kind of zigzag module. By definition of terminal critical values, the rank of  $U_i$  exceeds the rank of  $U_{i+1}$ . The rank of the image,  $f_{i,i+1}(U_i)$ , is somewhere between these two ranks. We call a difference between  $U_i$  and its image a *conventional death*, in which a class maps to zero, and a difference between the image of a class lies outside the next well group. We capture both cases by inserting a new group between the contiguous well groups; see Figure



Figure 3: Connecting two consecutive well groups to the quotient group introduced between them. The class  $\alpha$  dies a conventional death and the class  $\beta$  dies an unconventional death.

3. To this end, we consider the restriction of  $f_{i,i+1}$  to  $U_i$  and in particular its kernel,  $K_i = U_i \cap \ker f_{i,i+1}$ , which we refer to as the *vanishing subgroup* of  $U_i$ . Using this subgroup, we construct  $Q_i = U_i/K_i$ . The forward map,  $a_i : U_i \to Q_i$ , is defined by mapping a class  $\xi$  to  $\xi + K_i$ . It is clearly surjective. The backward map,  $b_i : U_{i+1} \to Q_i$ , is defined by mapping a class  $\eta$  to  $\xi + K_i$ , where  $\xi$  belongs to  $f_{i,i+1}^{-1}(\eta)$ . This map is clearly injective. Instead of a filtration in which all maps go from left to right, we get a sequence in which the maps alternate between going forward and backward. As indicated below, every other group in the sequence is a subgroup of the corresponding homology group:

We call this sequence the *well module* of  $f_{\mathbb{A}}$ , denoted as U. We remark that U is a special case of a zigzag module as introduced in [2]. It is special because all forward maps are surjective and all backward maps are injective. Equivalently, there are no births other than at the start, when we go from U<sub>-1</sub> to U<sub>0</sub>.

**Left filtration.** Perhaps surprisingly, the evolution of the homology classes can still be fully described by pairing births with deaths, just like for a filtration. To shed light on this construction, we follow [2] and turn a zigzag module into a filtration. In our case, all births happen at U<sub>0</sub>, so this transformation is easier than for general zigzag modules. Write  $u_{0,i} : U_0 \rightarrow F_i$  for the restriction of  $f_{0,i}$  to the initial well group. By the Shrinking Wellness Lemma, the image of this map contains the *i*-th well group, that is,  $U_i \subseteq u_{0,i}(U_0)$ . We consider the preimages of the well groups in U<sub>0</sub> together with the preimages of their vanishing subgroups,  $A_i = u_{0,i}^{-1}(K_i)$  and  $B_i = u_{0,i}^{-1}(U_i)$ ; see Figure 4. We note that  $A_i/A_{i-1} \simeq \ker a_i$  and  $B_i/B_{i+1} \simeq \cosh b_i$ . In words, the first quotient represents the homology classes that die a conventional death, going from  $U_i$  to  $U_{i+1}$ , and the second quotient represents the homology classes that die an unconventional death in the same transition. As illustrated in Figure 4, the preimages form a nested sequence



Figure 4: The left filtration decomposes  $U_0$  into the preimages of the well groups and the preimages of their vanishing subgroups.

of subgroups of  $U_0$ . Together with the inclusion maps, this gives the *left filtration* of the zigzag module,

$$0 \to \mathsf{A}_0 \to \ldots \to \mathsf{A}_l = \mathsf{B}_l \to \ldots \to \mathsf{B}_0 = \mathsf{U}_0.$$

We can recover the well groups with  $U_i \simeq B_i/A_{i-1}$ . Recall that  $U_{l+1} = 0$ , which implies  $K_l = U_l$ . It follows that the middle two groups in the left filtration,  $A_l$  and  $B_l$ , are indeed equal.

**Compatible bases.** A useful property of the left filtration is the existence of compatible bases of all its groups. By this we mean a basis of  $U_0$  that contains a basis for each  $A_i$  and each  $B_i$ . Specifically, we rewrite  $U_0$  as a direct sum of kernels of forward maps and cokernels of backward maps:

$$\begin{array}{rcl} \mathsf{U}_0 &\simeq & \ker \mathsf{a}_0 \oplus \cdots \oplus \ker \mathsf{a}_l \oplus \\ & & \operatorname{cok} \mathsf{b}_{l-1} \oplus \cdots \oplus \operatorname{cok} \mathsf{b}_0. \end{array}$$

Reading this decomposition from left to right, we encounter the  $A_i$  and the  $B_i$  in the sequence they occur in the left filtration. Choosing a basis for each kernel and each cokernel, we thus get compatible bases for all groups in the left filtration. We call this the *left filtration basis* of U<sub>0</sub>. It is unique up to choosing bases for the kernels and cokernels.

Consider now a homology class  $\alpha$  in U<sub>0</sub> and its representation as a sum of basis vectors. We write  $\alpha(a_i)$  for the projection of  $\alpha$  to the preimage of the kernel of the *i*-th forward map, which is obtained by removing all

vectors that do not belong to the basis of ker  $a_i$ . Similarly, we write  $\alpha(b_i)$  for the projection of  $\alpha$  to the preimage of cok  $b_i$ . Letting j be the minimum index such that  $\alpha(a_i) = \alpha(b_i) = 0$  for all  $i \ge j$ , we say that  $\alpha$  falls ill at  $U_j$ .

Well diagrams. Constructing the birth-death pairs that describe the well module is now easy. All classes are born at  $U_0$ , however, to distinguish the changes in the well group from those in the homology group, we say all the classes get well at  $U_0$ . They fall ill later, and once they fall ill, they do not get well any more. The drop in rank from  $U_{i-1}$  to  $U_i$  is  $\mu_i = \operatorname{rank}(\ker a_{i-1}) +$ rank(cok  $b_{i-1}$ ). We thus have  $\mu_i$  copies of the point  $(0, u_i)$  is the diagram. There is no information in the first coordinates, which are all zero. We thus define the well diagram as the multiset of points  $u_i$  with multiplicities  $\mu_i$ , denoting it as Dgm(U). For technical reasons that will become obvious in the next section, we add infinitely many copies of 0 to this diagram. Hence, each point in Dgm(U) is either 0, a positive real number, or  $\infty$ , and the diagram itself is a multiset of points on the extended line,  $\mathbb{R} = \mathbb{R} \cup \{\pm \infty\}$ . It has infinitely many points at 0 and a finite number of non-zero points.

As suggested by the heading of this section, we think of each point in the diagram as a measure for how resilient a homology class of  $f^{-1}(\mathbb{A})$  is against perturbations in  $\mathcal{P}$ . At each well group  $U_i$ , an entire set of homology classes falls ill, and we call  $u_i$  the *robustness* of each class  $\alpha$  in this set, denoting it as  $\varrho(\alpha) = u_i$ .

#### 4 **Proving Stability**

We are interested in relating the distance between mappings to the distance between their well diagrams, both defined using a common perturbation space  $\mathcal{P}$ . After quantifying these distances, we connect parallel well modules to form new modules, and we finally prove that the well diagram is stable.

**Distance between functions.** Let  $f, g : \mathbb{X} \to \mathbb{Y}$  be two admissible mappings between topological spaces,  $\mathbb{A} \subseteq \mathbb{Y}$  a subspace, and  $\mathcal{P}$  a metric space of perturbations that contains both f and g. Using  $\mathbb{A}$ , we get the two well functions:  $f_{\mathbb{A}}, g_{\mathbb{A}} : \mathbb{X} \to \mathbb{R}$ . The distance between them is the supremum difference between corresponding values:

$$\|f_{\mathbb{A}} - g_{\mathbb{A}}\|_{\infty} = \sup_{x \in \mathbb{X}} |f_{\mathbb{A}}(x) - g_{\mathbb{A}}(x)|.$$

The distance between the two well functions is related to the distance,  $||f - g||_{\mathcal{P}}$ , between the two mappings f and g in  $\mathcal{P}$ . Specifically, the distance between the well functions cannot exceed the distance between the mappings.

DISTANCE LEMMA. Assuming the above notation, we have  $\|f_{\mathbb{A}} - g_{\mathbb{A}}\|_{\infty} \leq \|f - g\|_{\mathcal{P}}$ .

PROOF. Fix a point  $x \in \mathbb{X}$  and let  $r = f_{\mathbb{A}}(x)$ . By construction of  $f_{\mathbb{A}}$ , there exists an *r*-perturbation *h* of *f* in  $\mathcal{P}$  with  $x \in h^{-1}(\mathbb{A})$ . By the triangle inequality,  $\|g - h\|_{\mathcal{P}} \leq \|f - g\|_{\mathcal{P}} + r$ . Hence,  $g_{\mathbb{A}}(x) \leq$  $r + \|f - g\|_{\mathcal{P}}$ . Thus,  $\|f_{\mathbb{A}}(x) - g_{\mathbb{A}}(x)\| \leq \|f - g\|_{\mathcal{P}}$ .  $\square$ 

**Distance between diagrams.** Let G(r) be the homology group and  $V(r) \subseteq G(r)$  the well group of  $g_{\mathbb{A}}^{-1}[0, r]$ . As for f, we insert quotients between contiguous well groups and connect them with forward and backward maps to form a well module, denoted as V. The corresponding well diagram, Dgm(V), is again a multiset of points in  $\mathbb{R}$ , consisting of infinitely many copies of 0 and finitely many non-zero points. Recall that the bottleneck distance between the diagrams of f and g is the length of the longest edge in the minimizing matching. Because our diagrams are one-dimensional, the bottleneck distance is easy to compute. To describe the algorithm, we order the positive points in both diagrams, getting

0	$\leq$	$u_1$	$\leq$	$u_2$	$\leq$	 $\leq$	$u_M$
0	$\leq$	$v_1$	$\leq$	$v_2$	$\leq$	 $\leq$	$v_M$ ,

where we add zeros to make sure we have two sequences of the same length. The *inversion-free matching* pairs  $u_i$ with  $v_i$  for all *i*. We prove that this matching gives the bottleneck distance.

MATCHING LEMMA. Assuming the above notation, the bottleneck distance between Dgm(U) and Dgm(V) is equal to  $\max_{1 \le i \le M} |u_i - v_i|$ .

PROOF. For a given matching, we consider the vector of absolute differences, which we sort largest first. Comparing two such vectors lexicographically, we now prove that the inversion-free matching gives the minimum vector. This implies the claimed equality,

$$W_{\infty}(\mathrm{Dgm}(\mathsf{U}),\mathrm{Dgm}(\mathsf{V})) = \max_{1 \le i \le M} |u_i - v_i|,$$

To prove minimality, we consider a matching that has at least one inversion, that is, pairs  $(u_i, v_t)$  and  $(u_j, v_s)$  with i < j and s < t. If  $u_i = u_j$  or  $v_s = v_t$  then switching to the pairs  $(u_i, v_s)$  and  $(u_j, v_t)$  preserves the sorted vector of absolute differences. Otherwise, the new vector is lexicographically smaller than the old vector. Indeed, the minimum of the four points is  $u_i$  or  $v_s$  and the maximum is  $u_j$  or  $v_t$ . If the minimum and the maximum are from opposite diagrams then they delimit the largest of the four absolute differences, and this largest difference belongs to the old vector. Otherwise, both absolute differences shrink when we switch the pairs. Repeatedly removing inversions as described eventually leads to the inversion-free matching, which shows that it minimizes the vector and its largest entry is the bottleneck distance.

**Bridges.** The main tool in the proof of stability is the concept of a short bridge between parallel filtrations. The length of these bridges relates to the distance between the functions defining the filtrations. Let  $\varepsilon = ||f - g||_{\mathcal{P}}$ . By the Distance Lemma, we have  $||f_{\mathbb{A}} - g_{\mathbb{A}}||_{\infty} \leq \varepsilon$ , which implies that the sublevel set of  $g_{\mathbb{A}}$  for radius r is contained in the sublevel set of  $f_{\mathbb{A}}$  for radius  $r + \varepsilon$ . Hence, there is a homomorphism  $\mathcal{B}_r : \mathsf{G}(r) \to \mathsf{F}(r + \varepsilon)$ , which we call the *bridge* from G to F at radius r. We use the bridge to connect the initial segment of G to the terminal segment of F. The endpoints of the bridge satisfy the property expressed in the Shrinking Wellness Lemma.

BRIDGE LEMMA. Let  $\mathcal{B}_r : \mathsf{G}(r) \to \mathsf{F}(r + \varepsilon)$  be the bridge at r, where  $\varepsilon = \|f - g\|_{\mathcal{P}}$  and  $f, g \in \mathcal{P}$ . Then  $\mathsf{U}(r + \varepsilon) \subseteq \mathcal{B}_r(\mathsf{V}(r))$ .

PROOF. Let  $\alpha$  be a homology group in  $U(r + \varepsilon)$ . By definition of the well group,  $\alpha$  belongs to the image of  $H(h^{-1}(\mathbb{A}))$  in  $F(r + \varepsilon)$  for every  $(r + \varepsilon)$ -perturbation h of f in  $\mathcal{P}$ . This includes all r-perturbations of g. It follows that the preimage of  $\alpha$  in G(r) belongs to the well group, that is,  $\mathcal{B}_r^{-1}(\alpha) \in V(r)$ .

Everything we said about bridges is of course symmetric in F and G. In other words,  $f_{\mathbb{A}}^{-1}[0,r] \subseteq g_{\mathbb{A}}^{-1}[0,r+\varepsilon]$  and there is a bridge from F(r) to  $G(r+\varepsilon)$  for every  $r \ge 0$ .

**New modules.** We use the Bridge Lemma to construct new zigzag modules from the well modules of f and g. Specifically, we use  $\mathcal{B}_r$  to connect the initial segment of V, from V(0) to V(r), to the terminal segment of U, from U( $r + \varepsilon$ ) to U( $\infty$ ). To complete the module, we insert Q(r) = V(r)/(V(r)  $\cap \ker \mathcal{B}_r$ ) between V(r) and  $U(r + \varepsilon)$ . The forward map, from V(r) to Q(r), is surjective, and the backward map, from  $U(r + \varepsilon)$  to Q(r) is injective; see Figure 5. The new zigzag module is thus of the same type as the well modules implying it has a left filtration basis that gives rise to a family of compatible bases for the groups in the left filtration.



Figure 5: The zigzag module obtained by connecting an initial segment of V to a terminal segment of U.

A particular construction starts with the filtrations  $\mathsf{F}(0) \to \ldots \to \mathsf{F}(\infty)$  and  $\mathsf{G}(0) \to \ldots \to \mathsf{G}(\infty)$  and adds  $\mathcal{B}_0: \mathsf{G}(0) \to \mathsf{F}(\varepsilon)$ . Following the bridge from G to F at 0, we get a new filtration and a new zigzag module, denoting the latter as W; see Figure 6. The decomposition of W(0) = V(0) by the left filtration of W is similar to the decomposition of U(0) by the left filtration of U; see Figure 4. Letting i be the index such that  $u_i \leq 1$  $\varepsilon < u_{i+1}$ , we have  $U(\varepsilon) = U_i$ . The classes in  $A_{i-1}$ and in  $U_0/B_i$  die before we reach  $F(\varepsilon)$ . The remaining classes form  $U(\varepsilon) \simeq B_i/A_{i-1}$ . Correspondingly, there are homology classes in W(0) that die before we reach  $F(\varepsilon)$ , namely the ones in the kernel of the forward map, from W(0) to Q(0), and in the preimage of the cokernel of the backward map, from  $U(\varepsilon)$  to Q(0). The remaining classes form  $W(\varepsilon) \simeq \mathcal{B}_0^{-1}(U(\varepsilon))/(W(0) \cap \ker \mathcal{B}_0)$ . The two quotient groups,  $U(\varepsilon)$  and  $W(\varepsilon)$ , are decomposed in parallel so that choosing a basis for  $U(\varepsilon)$  gives one for  $W(\varepsilon)$ . This will be useful shortly.

**Main result.** We are now ready to state and prove the stability of the well diagram.

STABILITY THEOREM FOR WELL DIAGRAMS. Let f and g be admissible mappings between topological spaces  $\mathbb{X}$  and  $\mathbb{Y}$ , let  $\mathbb{A}$  be a subspace of  $\mathbb{Y}$ , and let  $\mathcal{P}$  a metric space of perturbations containing both f and g. Then  $W_{\infty}(\text{Dgm}(\mathsf{U}), \text{Dgm}(\mathsf{V})) \leq ||f - g||_{\mathcal{P}}$  for the well modules U and V of f and g.

PROOF. We construct a bijection from Dgm(U) to Dgm(V) such that the difference between matched points is at most  $\varepsilon = ||f - g||_{\mathcal{P}}$ . Specifically, we match

each point  $u \leq \varepsilon$  in Dgm(U) with a copy of 0 in Dgm(V), and we use the parallel bases of  $U(\varepsilon)$  and  $W(\varepsilon)$  for the rest, where W is the zigzag module obtained by adding the bridge from G to F at radius 0, as described above.

Let  $\alpha$  belong to the left filtration basis of U(0) such that its image belongs to the basis of U( $\varepsilon$ ). Let r be the value at which  $\alpha$  falls ill and note that  $r > \varepsilon$ . Let  $\beta$  belong to the left filtration basis of V(0) = W(0) such that the images of  $\alpha$  and  $\beta$  in W( $\varepsilon$ ) = U( $\varepsilon$ ) coincide. We now construct yet another zigzag module, by adding a first bridge from G( $r - \varepsilon - \delta$ ) to F( $r - \delta$ ) and a second bridge from F( $r + \delta$ ) back to G( $r + \varepsilon + \delta$ ), where  $\delta > 0$  is sufficiently small such that there is no death in the interval  $[r - \delta, r + \delta]$ , except possibly at r. We denote the resulting module by X; see Figure 6. We note that all maps between groups are induced by inclusions so that the diagram formed by the filtrations and the bridges between them commutes.



Figure 6: The four curves represent four filtrations as well as four the zigzag modules. The middle two are constructed from the outer two by adding bridges connecting the dots.

By construction, the image of  $\beta$  in  $F(r - \delta)$  is nonzero and belongs to  $U(r - \delta)$ . In contrast, the image of  $\beta$  in  $F(r + \delta)$  is either zero or lies outside  $U(r + \delta)$ . Applying the Bridge Lemma going backward along the first bridge, we note that the image of  $\beta \in W(0) = X(0)$ in  $G(r - \varepsilon - \delta)$  is non-zero and belongs to  $V(r - \varepsilon - \delta)$ . Applying the Bridge Lemma going forward along the second bridge, we note that the image of  $\beta$  in  $G(r + \varepsilon + \delta)$ is either zero or lies outside  $V(r + \varepsilon + \delta)$ . Since we can choose  $\delta > 0$  as small as we like, this implies that  $\beta$ falls ill somewhere in the interval  $[r - \varepsilon, r + \varepsilon]$ . In the matching, this radius is paired with r, the radius at which  $\alpha$  falls ill in U. The absolute difference between the two radii is at most  $\varepsilon$ , as required.

## **5** Applications

In this section, we use the stability of the transversality measure to derive stability results for fixed points, periodic orbits, and apparent contours. All three problems can be recast in terms of intersections between topological spaces and are therefore amenable to the tools developed in this paper.

**Fixed points.** A *fixed point* of a continuous mapping from a topological space to itself is a point that is its own image. Assuming this space is the m-dimensional Euclidean space and b is the mapping, we introduce a mapping  $f : \mathbb{R}^m \to \mathbb{R}^m$  defined by f(x) = x - b(x). A fixed point of b is a root of f, that is, f(x) = 0. Writing  $\mathbb{X} = \mathbb{Y} = \mathbb{R}^m$  and  $\mathbb{A} = \{0\}$ , the origin of  $\mathbb{R}^m$ , we get the setting studied in this paper. Each fixed point x of b corresponds to a class in the 0-dimensional homology group of  $f^{-1}(0)$ . Using the methods of this paper, we assign a non-negative robustness measure,  $\rho(x)$ , to x. It gives the magnitude of the perturbation necessary to remove this fixed point. This does not mean that a perturbation of smaller magnitude has a fixed point at precisely the same location but rather that it has one or more fixed points in lieu of x. Letting  $\rho(x)$  be the maximum robustness of all the fixed points of f, every perturbation of magnitude less than  $\rho(x)$  has at least one fixed point. This implication suffices to give a new proof of a classic topological result on fixed points; see [10]. Let  $\mathbb{B}^m$  be the closed unit ball in  $\mathbb{R}^m$ .

BROUWER'S FIXED POINT THEOREM. Every continuous mapping  $b : \mathbb{B}^m \to \mathbb{B}^m$  has a fixed point.

PROOF. Extend b to a mapping from  $\mathbb{R}^m$  to  $\mathbb{R}^m$  by defining b(x) equal to its value at  $x/||x||_2$  whenever  $x \notin \mathbb{B}^m$ . Let  $f : \mathbb{R}^m \to \mathbb{R}^m$  be defined by f(x) = x - b(x) and let  $g : \mathbb{R}^m \to \mathbb{R}^m$  be the identity, defined by g(x) = x. We may assume that f is admissible, else the homology group of  $f^{-1}(0)$  has infinite rank and f has infinitely many roots. The other mapping, g, is clearly admissible, with a single root at x = 0. Letting  $\mathcal{P}$  be the space of all continuous mappings from  $\mathbb{R}^m$  to  $\mathbb{R}^m$ , and measuring the distance between f and g by taking the supremum of the Euclidean distance between corresponding image points, we get

$$\begin{aligned} \|f - g\|_{\mathcal{P}} &= \sup_{x \in \mathbb{R}^m} \|f(x) - g(x)\|_2 \\ &= \sup_{x \in \mathbb{R}^m} \|b(x)\|_2, \end{aligned}$$

which is at most 1. The well diagram of the identity consists of a single, non-zero point at plus infinity. The

Stability Theorem for Well Diagrams implies that the well diagram of f also has a point at plus infinity. But this implies that f has a root and, equivalently, that b has a fixed point.

The above reduction of fixed points to an intersection setting uses the difference between two points, an operation not available if the mapping  $b : \mathbb{M} \to \mathbb{M}$  is defined on a general metric space. In this case, we can use the correspondence between the fixed points of b and the intersection points between the graph of b and the diagonal in  $\mathbb{M} \times \mathbb{M}$ . To apply the results of this paper, we set  $\mathbb{X} = \mathbb{M}, \mathbb{Y} = \mathbb{M} \times \mathbb{M}$ , and  $\mathbb{A} = \{(x', x') \mid x' \in \mathbb{M}\}$ . Furthermore, we define the distance between two points x = (x', x'') and y = (y', y'') in  $\mathbb{M} \times \mathbb{M}$  equal to

$$\|x - y\|_{\mathbb{Y}} = \begin{cases} \infty & \text{if } x' \neq y'; \\ \|x'' - y''\|_{\mathbb{M}} & \text{if } x' = y'. \end{cases}$$

We restrict  $\mathcal{P}$  to those mappings  $h : \mathbb{M} \to \mathbb{M} \times \mathbb{M}$  that arise as graphs of a continuous mapping from  $\mathbb{M}$  to itself. It is not difficult to see that this setting gives the same robustness values for the case  $\mathbb{M} = \mathbb{R}^m$  discussed above.

**Periodic orbits.** We generalize the above setting by allowing for fixed points of iterations of the mapping. Letting  $\mathbb{M}$  be a metric space and  $f : \mathbb{M} \to \mathbb{M}$  a mapping, we write  $f^j : \mathbb{M} \to \mathbb{M}$  for the *j*-fold composition of f with itself. A sequence

$$F_j(x) = (x, f(x), f^2(x), \dots, f^{j-1}(x))$$

is an order-j periodic orbit of f if  $f^{j}(x) = f \circ f^{j-1}(x) = x$ . It is straightforward to see the following relationship between f and its j-fold composite.

ORBIT LEMMA. A point  $x \in \mathbb{M}$  is a fixed point of  $f^j$  iff  $F_j(x)$  is an order-*j* periodic orbit of *f*.

We can therefore use the methods of this paper to measure the robustness of x, that is, to determine how much  $f^j$  needs to be perturbed to remove the fixed point. However, it is more interesting to measure how much f needs to be perturbed to remove the periodic orbit. This is different because not every mapping can be written as the j-fold composite of another mapping. This motivates us to introduce  $\mathcal{P}$  as the space of perturbations of  $f^j$  that are j-fold composites of perturbations h of f. Using this space  $\mathcal{P}$ , we intersect the images of the homomorphisms induced by the  $h^j$ . With this setup, we construct the well diagram of  $f^j$  and interpret the resulting values as the robustness of the order-j periodic orbits of f. **Apparent contours.** As mentioned in the introduction, [6] reduces the stability of the contour of a mapping to the stability of well diagrams, the main result of this paper. We briefly review the reduction. Let  $\mathbb{M}$  be a compact, orientable 2-manifold and  $f : \mathbb{M} \to \mathbb{R}^2$  a smooth mapping. The derivative of f at a point x is a linear map from the tangent space to  $\mathbb{R}^2$ . The point x is *critical* if the derivative at x is not surjective, and the *apparent contour* of f is the set of images of critical points. Beyond smoothness of f, we assume that the well functions it defines are admissible. Specifically, for each  $a \in \mathbb{R}^2$ , the function  $f_a : \mathbb{M} \to \mathbb{R}$  is defined by mapping every point x to  $f_a(x) = ||f(x) - a||_2$  and we assume that  $f_a^{-1}(0)$  consists of a finite number of points.

To study the apparent contour, we consider the entire 2-parameter family of well functions. Fixing a value  $a \in \mathbb{R}^2$ , the sublevel sets of  $f_a$  form a filtration of homology groups and a zigzag module of well groups. Each point in the preimage of a falls ill at a particular radius interpreted as the robustness of that point. The main result of this paper implies that this measure is stable, that is,  $W_{\infty}(\text{Dgm}(U), \text{Dgm}(V)) \leq ||f_a - g_a||_{\infty}$ , where U and V are the well modules defined by the mappings  $f, g : \mathbb{M} \to \mathbb{R}$  and the value  $a \in \mathbb{R}^2$ . As shown in [6], this implies that the apparent contours of f and of g are close. The sense in which they are close is interesting in its own right and we refer to that paper for details.

## 6 Discussion

The main contribution of this paper is the definition of a robustness measure for the homology of the intersection between topological spaces, and a proof that this measure is stable. While robustness and persistence are related, there are also differences between these notions. For example, robustness adapts to a given metric space of perturbations, and this extra degree of freedom is sometimes essential, such as for a meaningful analysis of periodic orbits. The results in this paper raise a number of questions and invite extensions in several directions.

- Fixed points of mappings play an important role in game theory [14]. Can the results of this paper be used to gain insights into the nature of fixed points as they arise in different games? What are contexts in which the robustness of a fixed point is relevant to the understanding of the dynamics of a game?
- The three applications sketched in Section 5 barely scratch the surface of the possible. An interesting direction for further research are mappings from

lower to higher dimensions. For example, the boundary of a computer-aided design model is the image of a mapping from a 2-manifold to  $\mathbb{R}^3$ . Can our results be used to detect and remove accidental self-intersections, a problem of significant economic importance [8].

• Except for a few special settings, we have no algorithms for computing well diagrams. The main obstacle is the possibly infinite set of perturbations that appears in the definition of well groups. However, since the groups that arise for admissible mappings are finite, only a finite number of perturbations are relevant. Can we approach the algorithmic question from this direction?

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