# Measure-Theoretic Reeb Graphs and Reeb Spaces

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– Abstract 1

A Reeb graph is a graphical representation of a scalar function on a topological space that encodes the 2 topology of the level sets. A Reeb space is a generalization of the Reeb graph to a multiparameter 3 function. In this paper, we propose novel constructions of Reeb graphs and Reeb spaces that incorporate the use of a measure. Specifically, we introduce measure-theoretic Reeb graphs and 5 Reeb spaces when the domain or the range is modeled as a metric measure space (i.e., a metric 6 space equipped with a measure). Our main goal is to enhance the robustness of the Reeb graph 7 and Reeb space in representing the topological features of a scalar field while accounting for the 8 distribution of the measure. We first introduce a Reeb graph with local smoothing and prove its stability with respect to the interleaving distance. We then prove the stability of a Reeb graph of a 10 metric measure space with respect to the measure, defined using the distance to a measure or the 11

12 kernel distance to a measure, respectively.

**2012 ACM Subject Classification** Theory of computation  $\rightarrow$  Design and analysis of algorithms; Mathematics of computing  $\rightarrow$  Topology

Keywords and phrases Reeb graph, Reeb space, metric measure space, topological data analysis

Related Version Full Version: https://arxiv.org/abs/2401.06748

Funding This project was partially supported by NSF DMS 2301361, NSF IIS 2145499, NSF IIS 1910733, DOE DE SC0021015, and DOE DE SC0023157.

#### 1 Introduction 13

A Reeb graph [48] is a topological descriptor that captures the evolution of level sets of a 14 scalar function. Specifically, given  $f: X \to \mathbb{R}$  defined on a topological space X with enough 15 regularity, the Reeb graph of f is a graph where each node corresponds to a critical point of 16 f and each edge captures the relationships among the connected components of the level 17 sets of f. A Reeb space is a generalization of the Reeb graph to a multiparameter function 18  $f: X \to \mathbb{R}^d$ . Reeb graphs and Reeb spaces are popular in topological data analysis and 19 visualization; see [12, 38, 60] for surveys. 20

In this paper, we introduce measure-theoretic Reeb graphs, extensions to the conventional 21 Reeb graph constructions that integrate metric measure spaces—metric spaces endowed with 22 probability measures—to enhance their robustness in capturing the topological features. We 23 argue that a metric measure space arises naturally in data. In many data science applications, 24 we would like to associate weights to data points in the domain or function values in the range, 25 which represent how much we trust these data points or how important their corresponding 26 features are. Conventional Reeb graphs, however, do not take into consideration the data 27 distributions and (possibly) non-uniform importance of data points, leading to discrepancies 28 between the represented and actual topologies of the data. For example, a significant loop 29



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### XX:2 Measure-Theoretic Reeb Graphs

- $_{\rm 30}$   $\,$  in the Reeb graph might be caused by a sparse set of data points or lie in regions of low
- <sup>31</sup> importance in function values. Our measure-theoretic approach allows Reeb graphs to capture
- <sup>32</sup> robust topology in data, in line with recent advances in topological data analysis for building

<sup>33</sup> robust topological descriptors [13, 47, 19]. Our contributions include:

- We define a Reeb graph of a metric measure space where the domain is equipped with a measure, and present two stability results:
- We first introduce a Reeb graph with local smoothing (Definition 17) and prove its stability with respect to the interleaving distance (Lemma 18);
- We then prove the stability of a Reeb graph of a metric measure space with respect to the measure, defined using the distance to a measure [19] and the kernel distance to a measure [47], respectively (Theorem 19 and Theorem 20).
- We expand the measure-theoretic construction to consider a measure on the range, referred to as a range-integrated Reeb graph (Definition 31), and prove its stability (Proposition 33).
- We extend our measure-theoretic constructions (Definition 27 and Definition 35) and stability results to Reeb spaces (Theorem 29, Theorem 30, and Proposition 36).
- $_{46}$   $\blacksquare$  We define a geometric notion of interleaving distance between Reeb spaces (Definition 23)
- that generalizes that of Reeb graphs and prove the stability of Reeb spaces with respect
  to this interleaving distance (Theorem 26).

### <sup>49</sup> 2 Related Work

Reeb graphs and Reeb spaces. A Reeb graph [48] is a topological abstraction of the level
sets of a scalar function. A Reeb space [35] is analogous to Reeb graphs for a multiparameter
function. Theoretical investigations of Reeb graphs, Reeb spaces, and their variants (in
particular, Mapper constructions [45]) have been quite active, exploring their distances,
information content [33, 23], stability [31, 9, 41, 10, 11, 6, 15, 10, 23], and convergence [5,
44, 33, 21, 16].

There are a number of distances proposed for Reeb graphs and their variants, such as 56 interleaving distance [17, 25, 31, 42, 43, 24], functional distortion distance [9, 11], functional 57 contortion distance [7], edit distance [34, 8, 10, 50], Gromov-Hausdorff distance [22, 55], and 58 bottleneck distance [22]; see [14, 60] for surveys. In particular, de Silva et al. [31] introduced 59 an interleaving distance that quantifies the similarity between Reeb graphs by utilizing a 60 smoothing construction. The smoothing idea was further expanded by Munch and Wang [44], 61 where they proved the convergence between the Reeb space and Mapper [49] in terms of 62 the interleaving distance between their corresponding categorical representations. Bauer 63 et al. [11] showed that the interleaving distance is strongly equivalent to the functional 64 distortion distance [9]. In this paper, we introduce a local smoothing idea and define an 65 interleaving distance between Reeb spaces that generalizes that of Reeb graphs and prove 66 the stability of Reeb spaces with respect to this interleaving distance. 67

Reeb graphs and their variants have been widely used in data analysis and visualization,
including shape analysis [40, 56, 54, 32], flexible isosurfaces [20], isosurface denoising [59], data
skeletonization [36], topological quadrangulations [39], loop surgery [53], feature tracking [28],
and metric reconstruction of filament structures [27]. See [12, 60] for more applications in
computer graphics and data visualization, respectively.

<sup>73</sup> Metric measure spaces. A metric measure space is a metric space equipped with a
 <sup>74</sup> probability measure, providing a natural framework for statistical inference, machine learning,

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and data analysis [52]. This concept is particularly relevant in real-world data, often sampled
from probabilistic distributions, with inherent distance relationships among data points.
In machine learning, metric measure spaces have been used in the study of generative
models [4], graph learning [29], and natural language processing [3]. In topological data
analysis, metric measure spaces are instrumental in developing statistically robust persistent
homology invariants [13, 19], studying functional data [37] and providing measure-theoretic
perspective on Vietoris-Rips complexes [1, 2].

**Robust geometric inferences.** Chazal et al. [26, 19] introduced the distance to a measure 82 function that supports geometric inferences that are robust to noise and outliers. As an 83 alternative method, Phillips et al. [47] showed that robust geometric inference of a point 84 cloud can be achieved by examining its kernel density estimate, and subsequently, the 85 kernel distance. The kernel distance enjoys similar reconstruction properties of distance to 86 a measure, and additionally possesses small coresets [46] for inference tasks. These robust 87 techniques enhance the resilience of geometric inference against noise and outliers, and are 88 utilized in this paper to attune the measures on metric measure spaces. 89

### **3** Background on Reeb Graphs and Reeb Spaces

<sup>91</sup> A Reeb graph [48] starts with a topological space X equipped with a continuous real-valued <sup>92</sup> function  $f : X \to \mathbb{R}$ . It captures the evolution of the level sets of f. Unless otherwise <sup>93</sup> specified, we always work with continuous functions in this paper.

▶ Definition 1 (Reeb graph). The Reeb graph is the quotient space  $R(X, f) := X/\sim_f$  obtained by identifying equivalent points where, for every  $x, y \in X, x \sim_f y$  if and only if x and y belong to the same connected component of the level set  $f^{-1}(f(x))$ .

By construction, as shown in Figure 1, there is a natural quotient map  $\pi: X \to R(X, f)$ 97 that sends a point  $x \in X$  to its equivalence class  $[x] \in R(X, f)$ . Meanwhile, f naturally 98 induces a function  $f: R(X, f) \to \mathbb{R}$  defined as f([x]) = f(x). With some appropriate 99 regularity conditions (for example, f being a piecewise linear function on a finite simplicial 100 complex or a Morse function on a compact manifold), the Reeb graph R(X, f) is a finite 101 graph and  $\tilde{f}$  is a monotonic function on the edges of R(X, f). The pair (X, f) is referred 102 to as an  $\mathbb{R}$ -space [31]. In this paper, we assume that X and f are regular enough (e.g. 103 104 constructible  $\mathbb{R}$ -spaces [31]) so that the Reeb graph R(X, f) is a finite graph. We will use this regularity assumption of Reeb graphs throughout the paper. 105



<sup>106</sup> **Figure 1** An example of a Reeb graph.

#### XX:4 Measure-Theoretic Reeb Graphs

Let (X, f) and (Y, g) be two  $\mathbb{R}$ -spaces. Following the terminology in [24], we say that a continuous map  $\phi: X \to Y$  is a function preserving map if  $f = g \circ \phi$ . A function preserving map  $\phi: X \to Y$  induces a map  $\tilde{\phi}: R(X, f) \to R(Y, g)$  between the Reeb graphs by sending [x] to  $[\phi(x)]$ . Additionally,  $\tilde{\phi}$  is also a function preserving map between  $(R(X, f), \tilde{f})$  and  $(R(Y, g), \tilde{g})$ . This comes from the universal property of quotient maps; for a proof in the setting of Reeb graphs, see [31, Proposition 2.8].

To simplify the notation, we write a Reeb graph R(X, f) as G := (G, f) with G being a finite graph and f being a real-valued function on G such that f is monotonic on each edge of G. We omit f from (G, f) when it is clear from the context. In particular, G is a special case of an  $\mathbb{R}$ -space. We say two Reeb graphs are isomorphic if there exist function preserving maps between them that are inverse to each other.

We review the smoothing of Reeb graphs [31] that facilitates the study of the stability of Reeb graphs. It is used to define the interleaving distance between Reeb graphs.

▶ Definition 2 (Smoothing of Reeb graph [31]). Given a Reeb graph G, the  $\varepsilon$ -smoothing of G is defined as the Reeb graph of the function:

$$f_{\varepsilon}: \quad G \times [-\varepsilon, \varepsilon] \longrightarrow \mathbb{R}$$
$$(x, t) \longmapsto f(x) + t$$

<sup>123</sup> That is, the  $\varepsilon$ -smoothing of a Reeb graph is the quotient space  $G \times [-\varepsilon, \varepsilon] / \sim_{f_{\varepsilon}}$ , denoted as <sup>124</sup>  $S_{\varepsilon}(G, f)$ .



Figure 2 From left to right: a Reeb graph G, its  $\varepsilon$ -thickening with a function  $f_{\varepsilon}$ , and the Reeb graph of the  $\varepsilon$ -thickening.

<sup>127</sup> The space  $G \times [-\varepsilon, \varepsilon]$  is referred to as the  $\varepsilon$ -thickening of G. Then the  $\varepsilon$ -smoothing is the <sup>128</sup> Reeb graph of the  $\varepsilon$ -thickening. See Figure 2 for an example, where the  $\varepsilon$ -thickening is tilted <sup>129</sup> slightly to reveal its structure. We have the following maps associated with the smoothing of <sup>130</sup> a Reeb graph:

The zero-section inclusion  $\eta: G \to S_{\varepsilon}(G, f)$  is defined as  $\eta(x) = [x, 0]$ , where we use [x, 0]to denote the equivalence class of (x, 0) in  $S_{\varepsilon}(G, f)$ ;

Let  $\phi : (G, f) \to (H, h)$  be a function preserving map between two Reeb graphs. Then we have the induced map  $S_{\varepsilon}[\phi]$  between their smoothings  $S_{\varepsilon}[\phi] : S_{\varepsilon}(G, f) \to S_{\varepsilon}(H, h)$ defined as  $\phi_{\varepsilon}([x, t]) = [\phi(x), t]$ .

<sup>136</sup> With the above preparations, we can now present the definition of interleaving distance <sup>137</sup> between Reeb graphs introduced by de Silva et al. [31].

▶ Definition 3 (Interleaving distance [31, Definition 4.35]). For any  $\epsilon > 0$ , an  $\varepsilon$ -interleaving between two Reeb graphs (G, f) and (H, h) is a pair of maps,  $\phi : (G, f) \to S_{\varepsilon}(H, h)$  and

 $\psi: (H,h) \to S_{\varepsilon}(G,f)$  such that the diagram

commutes, where  $S_{\varepsilon}[\phi]$  is the map induced by  $\phi: G \times [-\varepsilon, \varepsilon] \to S_{\varepsilon}(H, h) \times [-\varepsilon, \varepsilon]$  defined as 142  $\phi(x,t) = (\phi(x),t)$ . The interleaving distance  $d_I((G,f),(H,h))$  is defined as 143

 $d_I((G, f), (H, h)) = \inf_{\sigma} \{ \text{there exists an } \varepsilon \text{-interleaving of } (G, f) \text{ and } (H, h) \}.$ 144

It is shown in [31] that the interleaving distance is a pseudometric on the set of isomorphism 145 classes of Reeb graphs that takes values in  $[0, \infty]$ . Additionally, the interleaving distance is 146 zero if and only if the two Reeb graphs are isomorphic. 147

▶ **Proposition 4** ([31, Proposition 4.6]). Let (G, f) and (H, h) be two Reeb graphs. Then

$$d_I((G, f), (H, h)) = 0$$

if and only if (G, f) is isomorphic to (H, h). 148

Note that the smoothing can also be applied to the ambient space directly, that is, we 149 consider  $S_{\varepsilon}(X, f) = X \times [-\varepsilon, \varepsilon] / \sim_{f_{\varepsilon}}$  where  $f_{\varepsilon} : X \times [-\varepsilon, \varepsilon] \to \mathbb{R}$  is defined as  $f_{\varepsilon}(x, t) =$ 150 f(x) + t. Indeed, the above smoothing construction is discussed in [31, Definition 4.19], and 151 this construction is naturally isomorphic to the one used in Definition 2 (in the sense of 152 category theory) as shown in [31, Theorem 4.21]; see also Lemma 24, where we prove this 153 result in the general context of Reeb spaces. This fact allows the following construction of 154 interleaving maps between Reeb graphs. 155

▶ Proposition 5. Let (X, f) and (Y, g) be two  $\mathbb{R}$ -spaces. Then R(X, f) and R(Y, g) are  $\epsilon$ -156 interleaved if there are function preserving maps  $\phi: X \to Y \times [-\varepsilon, \varepsilon]$  and  $\psi: Y \to X \times [-\varepsilon, \varepsilon]$ 157 such that the following diagram commutes: 158

159

D(V f)

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$$\begin{array}{cccc} R(X,f) & \longrightarrow & R(X \times [-\varepsilon,\varepsilon],f_{\varepsilon}) & \longrightarrow & R(X \times [-2\varepsilon,2\varepsilon],f_{2\varepsilon}) \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & &$$

where  $T_{\varepsilon}[\tilde{\phi}]$  is the map induced by  $T_{\varepsilon}[\phi]: X \times [-\varepsilon, \varepsilon] \to Y \times [-2\varepsilon, 2\varepsilon]$  defined as

$$T_{\varepsilon}[\phi](x,t) = (\Pr_1(\phi(x)), \Pr_2(\phi(x)) + t).$$

We use  $\Pr_1$  and  $\Pr_2$  to denote the projection maps from  $Y \times [-\varepsilon, \varepsilon]$  to Y and  $[-\varepsilon, \varepsilon]$  respectively. 160

Finally, we present the following stability result of Reeb graphs R(X, f) and R(X, g) that 161 are built from the same ambient space X. 162

**Theorem 6** ([31, Theorem 4.4]). Let R(X, f) and R(X, g) be two Reeb graphs built from 163 the same ambient space X. Then the interleaving distance defined in Definition 3 satisfies 164

165 
$$d_I(R(X, f), R(X, g)) \le ||f - g||_{\infty}.$$

#### XX:6 Measure-Theoretic Reeb Graphs

The Reeb space [35] is a natural generalization of the Reeb graph to a multiparameter function  $f: X \to \mathbb{R}^d$ . Again, we will assume that X and f are regular enough (e.g. they induce a constructible cosheaf [30]).

▶ Definition 7 (Reeb space). For any continuous  $\mathbb{R}^d$ -valued functions  $f: X \to \mathbb{R}^d$ , the Reeb space  $R(X, f) := X/\sim_f$  is a quotient space of X obtained by identifying points that belong to the same connected component of the level set  $f^{-1}(c)$  for any  $c \in \mathbb{R}^d$ .

As in the case of the Reeb graph, the multiparameter function f also induces a continuous function  $\tilde{f}: R(X, f) \to \mathbb{R}^d$  on the Reeb space R(X, f) by  $\tilde{f}([x]) = f(x)$  for any  $x \in X$ . For two Reeb spaces R(X, f) and R(Y, g), a map  $\phi: X \to Y$  is function preserving if  $f = g \circ \phi$ . Then the function preserving map  $\phi$  induces a map  $\tilde{\phi}: R(X, f) \to R(Y, g)$  on the Reeb spaces by  $\tilde{\phi}([x]) = [\phi(x)]$  for any  $x \in X$ . With an abuse of notation, similar to the Reeb graph, we also use the notation (G, f) to denote a Reeb space in Section 6.

### **4** Background on Measure-Theoretic Concepts

We review measure-theoretic concepts, in particular, the Wasserstein distance between two probability measures on a metric space that originates from optimal transport. We refer the readers to [57] for more details on the Wasserstein distance. We also discuss distance to a measure [26, 19] and kernel distance [51, 47] important for robust structural inference.

▶ Definition 8 (Metric measure space [52]). A metric measure space is a triple  $(X, d_X, \mu)$ where  $(X, d_X)$  is a metric space and  $\mu$  is a probability measure on the Borel  $\sigma$ -algebra of X.

Here, we require that the metric space  $(X, d_X)$  is complete and separable, and the measure  $\mu$  is a locally finite (Borel) probability measure. For simplicity, we use X to denote a metric space  $(X, d_X)$ , and  $(X, \mu)$  for a metric measure space, when  $d_X$  is obvious from the context.

**Definition 9** (2-Wasserstein distance). Let  $(X, d_X)$  be a metric space and  $\mu, \nu$  be two probability measures on X. The 2-Wasserstein distance between  $\mu$  and  $\nu$  is defined as

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$$W_2(\mu,\nu) = \inf_{\pi \in \Pi(\mu,\nu)} \left( \int_{X \times X} d_X(x,y)^2 d\pi(x,y) \right)^{1/2},$$

<sup>191</sup> where  $\Pi(\mu, \nu)$  is the set of all probability measures on  $X \times X$  with marginals  $\mu$  and  $\nu$ .

The distance to a measure function is introduced in [19] and it serves as a robust enhancement for geometric inference.

▶ Definition 10 (Distance to a measure [19, Definition 1.1]). Let  $(X, \mu)$  be a metric measure space and let  $m \in (0, 1]$  be a mass parameter. We define the distance to a measure function  $d_{\mu,m}: X \to \mathbb{R}$  as

$$_{197} \qquad d_{\mu,m}: x \in X \mapsto \sqrt{\frac{1}{m} \int_0^m \delta_{\mu,s}^2(x) ds},$$

where  $\delta_{\mu,s}$  is defined as  $\delta_{\mu,s} : x \in X \mapsto \inf\{r > 0 \mid \mu(\bar{B}(x,r)) > s\}$  and  $\bar{B}(x,r)$  denotes the closed ball of radius r centered at x.

200

▶ **Theorem 11** ([19, Theorem 3.3] for  $\mathbb{R}^n$ ; [18, Proposition 3.14] for general metric spaces). Let  $\mu$  and  $\nu$  be two probability measures on a metric space  $(X, d_X)$  and let  $m \in (0, 1]$  be a mass parameter. Then:  $||d_{\mu,m} - d_{\nu,m}||_{\infty} \leq \frac{1}{\sqrt{m}}W_2(\mu, \nu)$ , where  $W_2(\mu, \nu)$  is the 2-Wasserstein distance between  $\mu$  and  $\nu$ .

The kernel distance to a measure, as introduced in [47], also offers an alternative robust enhancement for geometric inference. It is closely related to the kernel density estimation from statistics. We generalize this definition from  $\mathbb{R}^n$  to general topological spaces by utilizing the notion of *integrally strictly positive definite* kernel functions [51].

▶ Definition 12 (Integrally strictly positive definite kernel function, [51]). Let X be topological space. A (Borel) measurable function  $K : X \times X \to \mathbb{R}$  is called an integrally strictly positive definite kernel function if for all finite signed Borel measures  $\mu$  on X, there is

$$\int_{X \times X} K(x, x') d\mu(x) d\mu(x') > 0.$$

Examples include the Gaussian kernel function  $K(x, x') = \exp(-||x - x'||^2/2\sigma^2), \sigma > 0$ on  $\mathbb{R}^n$ , and certain period function  $K(x, x') = \exp^{\alpha \cos(x-x')} \cos(\alpha \sin(x-x')), 0 < \alpha \leq 1$  on the circle  $\mathbb{S}^1$  (See Section 3.3 of [51] for details). It is shown in [51] that Defn. 12 allows us to define a metric on the set of probability measures on X.

▶ Definition 13 (Kernel distance, [51, 47]). Let X be a topological space. Let  $\mu$  and  $\nu$  be two probability measures on X. Let K be an integrally strictly positive definite kernel function. Then the kernel distance  $D_K$  between  $\mu$  and  $\nu$  is defined as

<sup>220</sup> 
$$D_K(\mu,\nu) := \sqrt{\kappa(\mu,\mu) + \kappa(\nu,\nu) - 2\kappa(\mu,\nu)},$$

<sup>221</sup> where  $\kappa(\mu,\nu)$  is defined as  $\kappa(\mu,\nu) := \int_{X \times X} K(x,x') d\mu(x) d\nu(x')$ .

▶ **Theorem 14** ([51, Theorem 7]). Let X be a topological space. Let  $\mu$  and  $\nu$  be two probability measures on X. Let K be an integrally strictly positive definite kernel function. Then  $D_K$  is a metric on the set of probability measures on X.

The kernel distance (Definition 13) is utilized in [47] to define the kernel distance to a measure by considering the kernel distance between a measure and the Dirac delta measure at a point. We make a slight generalization of the definition to general topological spaces.

▶ Definition 15 (Kernel distance to a measure, [47]). Let  $\mu$  be a probability measure on a topological space X. Let K be an integrally strictly positive definite kernel function. Then the kernel distance  $D_{\mu,K}$  with respect to  $\mu$  is a function  $D_{\mu,K} : X \to \mathbb{R}$  defined as  $D_{\mu,K}(x) = D_K(\mu, \delta_x)$ , where  $\delta_x$  is the Dirac delta measure at x.

Applying the triangle inequality for the kernel distance, we obtain the following stability result of the kernel distance to a measure function.

▶ **Theorem 16** (Stability of kernel distance to a measure, [47]). Let  $\mu$  and  $\nu$  be two probability measures on a topological space X. Let K be an integrally strictly positive definite kernel function. Then  $||D_{\mu,K} - D_{\nu,K}||_{\infty} \leq D_K(\mu,\nu)$ , where  $D_K(\mu,\nu)$  is the kernel distance between  $\mu$  and  $\nu$ .

### <sup>238</sup> **5** Reeb Graphs for Metric Measure Spaces

With the ingredients from Section 3 and Section 4, we now introduce Reeb graphs for metric measure spaces that are robust to noise in the domain. We achieve this by utilizing the smoothing operation and using either the distance to a measure [19] or the kernel distance to a measure [47] to define a measure-aware local smoothing factor. We first introduce a Reeb graph with local smoothing and prove its stability with respect to the interleaving distance. We then prove the stability of Reeb graphs with respect to the measure, defined using the distance to a measure and the kernel distance to a measure, respectively.

▶ Definition 17 (Reeb graph with local smoothing). Let (X, f) be a  $\mathbb{R}$ -space. Let  $r: X \to \mathbb{R}$ be a bounded positive function on X with  $M := \sup_{x \in X} r(x)$ . The function r is viewed as a local smoothing factor. Let  $X_r$  denote the space  $X_r = \{(x,t) \in X \times [-M,M] \mid |t| \le r(x)\}$ . Then the function f naturally extends to a function  $f_r$  on  $X_r$  by  $f_r(x,t) = f(x) + t$ . We define the r-smoothed Reeb graph of (X, f) to be the Reeb graph  $R(X_r, f_r)$ .

The standard Reeb graph smoothing is a special case of local smoothing where r is a constant function. The choice of r can be either the distance to measure function  $d_{\mu,m}$ or the kernel distance to a measure function  $D_{\mu,K}$ . We will call them the distance to a measure smoothed Reeb graph and the kernel distance smoothed Reeb graph, denoted as  $R(X_{d_{\mu,m}}, f_{d_{\mu,m}})$  and  $R(X_{D_{\mu,K}}, f_{D_{\mu,K}})$  respectively.

<sup>256</sup> We have the following stability result regarding the local smoothing of Reeb graphs.

▶ Lemma 18 (Stability of locally smoothed Reeb graph). Let X be a topological space and f be a function on X. Additionally, let  $r_1$  and  $r_2$  be two bounded positive function on X with  $\varepsilon := \sup_{x \in X} |r_1(x) - r_2(x)|$ . Then the  $r_1$ -smoothed Reeb graph  $R(X_{r_1}, f_{r_1})$  and the  $r_2$ -smoothed Reeb graph  $R(X_{r_2}, f_{r_2})$  are  $\varepsilon$ -interleaved.

**Proof.** According to Proposition 5, we need to show the existence of maps  $\phi$  and  $\psi$  such that the following diagram commutes:

$$\begin{array}{cccc} R(X_{r_1}, f_{r_1}) & \xrightarrow{\eta_{r_1}} & R(X_{r_1} \times [-\varepsilon, \varepsilon], f_{r_1, \varepsilon}) & \xrightarrow{\eta_{r_1, \varepsilon}} & R(X_{r_1} \times [-2\varepsilon, 2\varepsilon], f_{r_1, 2\varepsilon}) \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & \\ & & & & \\ & & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\$$

In the above diagram, we use the notation  $f_{r_1,\varepsilon}$  to denote the function  $X_{r_1} \times [-\varepsilon, \varepsilon] \to \mathbb{R}$ defined as  $f_{r_1,\varepsilon}(x,t) = f_{r_1}(x) + t$ . We define  $f_{r_2,\varepsilon}$ ,  $f_{r_1,2\varepsilon}$ , and  $f_{r_2,2\varepsilon}$  in a similar manner. Now, let us introduce the maps  $\phi$  and  $\psi$ . We use the pair (x,t) to represent a point in

 $X_{r_1}$  and the pair ((x,t),t') to represent a point in  $X_{r_1} \times [-\varepsilon,\varepsilon]$  or  $X_{r_1} \times [-2\varepsilon,2\varepsilon]$ .

For any r > 0, we define the *r*-parameterized projection map  $\pi_r : \mathbb{R} \to [-r, r]$  as

269 
$$\pi_r(t) = \operatorname*{arg\,min}_{-r \le t' \le r} |t - t'|$$

263

Recall  $r_1$  and  $r_2$  are bounded positive functions on X. We now define the map  $\phi: X_{r_1} \to X_{r_2} \times [-\varepsilon, \varepsilon]$  as  $\phi: (x,t) \mapsto ((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t))$ . We want to prove that the map  $\phi$  preserves the function value, i.e.,  $f_{r_1} = f_{r_2,\varepsilon} \circ \phi$  for all  $(x,t) \in X_{r_1}$ . Indeed, for any  $(x,t) \in X_{r_1}$ , we have

$$f_{r_2,\varepsilon}(\phi(x,t)) = f_{r_2}\left(x, \pi_{r_2(x)}(t)\right) + t - \pi_{r_2(x)}(t) = f(x) + t = f_{r_1}(x,t).$$

We define the map  $\psi: X_{r_2} \to X_{r_1} \times [-\varepsilon, \varepsilon]$  as  $\psi: (x, t) \mapsto ((x, \pi_{r_1(x)}(t)), t - \pi_{r_1(x)}(t))$ . By 275 a similar proof as above, we can show that the map  $\psi$  preserves the function value, i.e., 276  $f_{r_2} = f_{r_1,\varepsilon} \circ \psi$  for all  $(x,t) \in X_{r_2}$ . We define  $\eta_{r_1}$  to be the inclusion map  $\eta_{r_1} : X_{r_1} \to X_{r_2}$ 277  $X_{r_1} \times [-\varepsilon, \varepsilon]$ , that is,  $\eta_{r_1}(x, t) = ((x, t), 0)$ . Additionally, let  $\eta_{r_1, \varepsilon}$  be the natural inclusion 278 map  $X_{r_1} \times [-\varepsilon, \varepsilon] \to X_{r_1} \times [-2\varepsilon, 2\varepsilon]$ , and the maps  $\eta_{r_2}$  and  $\eta_{r_2,\varepsilon}$  are defined similarly. It 279 is straightforward to see that  $\eta_{r_1}, \eta_{r_1,\varepsilon}, \eta_{r_2}, \eta_{r_2,\varepsilon}$  are all function preserving maps. Then we 280 have the following diagram with all the maps preserving function values: 281

Since each map preserves function values, we obtain a diagram about maps between Reeb 283 graphs induced by the maps between the spaces in the diagram above. To conclude the proof, 284 it suffices to show that the induced diagram between Reeb graphs commutes. We use the 285 notation  $[\varphi]$  to denote the induced map between Reeb graphs for any map  $\varphi$  between spaces. 286 By symmetry, it suffices to show 287

(i)  $[T_{\varepsilon}[\phi]] \circ [\eta_{r_1,\varepsilon}] = [\eta_{r_2,\varepsilon}] \circ [\phi]$ , as maps between  $R(X_{r_1}, f_{r_1})$  and  $R(X_{r_2} \times [-2\varepsilon, 2\varepsilon], f_{r_2,2\varepsilon})$ . 288 (ii)  $[T_{\varepsilon}[\psi]] \circ [\phi] = [\eta_{r_1,\varepsilon}] \circ [\eta_{r_1}]$ , as maps between  $R(X_{r_1}, f_{r_1})$  and  $R(X_{r_1} \times [-2\varepsilon, 2\varepsilon], f_{r_1,2\varepsilon})$ . 289 For item (i), let  $(x,t) \in X_{r_1}$ , we have

<sup>291</sup> 
$$(T_{\varepsilon}[\phi] \circ \eta_{r_{1},\varepsilon})(x,t) = (T_{\varepsilon}[\phi])((x,t),0) = (\Pr_{1}(\phi(x,t)), \Pr_{2}(\phi(x,t)) + 0)$$
  
<sup>292</sup>  $= \phi((x,t)) = \eta_{r_{2},\varepsilon} \circ \phi(x,t),$ 

where  $\Pr_1$  and  $\Pr_2$  are the projection maps from  $X_{r_1} \times [-\varepsilon, \varepsilon]$  to  $X_{r_1}$  and  $[-\varepsilon, \varepsilon]$ , respectively. For item (ii), let  $(x, t) \in X_{r_1}$ , we have 294

<sup>295</sup> 
$$(T_{\varepsilon}[\psi] \circ \phi)(x,t) = (T_{\varepsilon}[\psi])((x,\pi_{r_2(x)}(t)),t-\pi_{r_2(x)}(t))$$

<sup>296</sup> = (Pr<sub>1</sub>(
$$\psi((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t))$$
), Pr<sub>2</sub>( $\psi((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t))$ ) +  $t - \pi_{r_2(x)}(t)$ )

Note that  $\psi((x, \pi_{r_2(x)}(t))) = ((x, \pi_{r_1(x)} \circ \pi_{r_2}(t)), \pi_{r_2(x)}(t) - \pi_{r_1(x)} \circ \pi_{r_2}(t))$ . Since  $|t| \le r_1(x)$ 297 and  $|\pi_{r_2(x)}(t)| \leq t$ ,  $|\pi_{r_2(x)}(t)| \leq r_1(x)$ , consequently,  $\pi_{r_1(x)} \circ \pi_{r_2}(t) = \pi_{r_2(x)}(t)$ . Therefore, 298

<sup>299</sup> 
$$\psi((x, \pi_{r_2(x)}(t))) = ((x, \pi_{r_2(x)}(t)), 0).$$

Thus, we have 300

301 
$$(T_{\varepsilon}[\psi] \circ \phi)(x,t)$$

$${}_{302} = (\Pr_1(\psi((x,\pi_{r_2(x)}(t)),t-\pi_{r_2(x)}(t))),\Pr_2(\psi((x,\pi_{r_2(x)}(t)),t-\pi_{r_2(x)}(t))) + t - \pi_{r_2(x)}(t)))$$

$$= (\Pr_1(\psi((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t))), \Pr_2(\psi((x, \pi_{r_2(x)}(t)), t))$$
  

$$= (\Pr_1((x, \pi_{r_2(x)}(t)), 0), \Pr_2((x, \pi_{r_2(x)}(t)), 0) + t - \pi_{r_2(x)}(t))$$
  

$$= ((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t))$$

304 
$$= ((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t))$$

Note that  $\eta_{r_1,\varepsilon} \circ \eta_{r_1}(x,t) = ((x,t),0)$  and hence the images of  $T_{\varepsilon}[\psi] \circ \phi$  and  $\eta_{r_1,\varepsilon} \circ \eta_{r_1}$ 305 are not necessarily the same maps. However, when we pass down to the Reeb graph 306  $R(X_{r_1} \times [-2\varepsilon, 2\varepsilon], f_{r_1, 2\varepsilon})$ , the induced maps from  $(T_{\varepsilon}[\psi] \circ \phi)$  and  $(\eta_{r_1, \varepsilon} \circ \eta_{r_1})$  agree with each 307 other. Indeed, note that the path  $\gamma: [0,1] \to X_{r_1} \times [-2\varepsilon, 2\varepsilon]$  defined by 308

309 
$$\gamma: s \mapsto ((x, \pi_{r_2(x)}(t) + s(t - \pi_{r_2(x)}(t))), (1 - s)t - \pi_{r_2(x)}(t)))$$

282

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satisfies  $\gamma(0) = ((x, \pi_{r_2(x)}(t)), t - \pi_{r_2(x)}(t)) = (T_{\varepsilon}[\psi] \circ \phi)(x, t)$  and  $\gamma(1) = ((x, t), 0) = (\eta_{r_1,\varepsilon} \circ \eta_{r_1})(x, t)$ . Additionally,  $f_{r_1,2\varepsilon}$  is a constant function on the path  $\gamma$  and hence  $(T_{\varepsilon}[\psi] \circ \phi)$  and  $(\eta_{r_1,\varepsilon} \circ \eta_{r_1})$  are the same maps from  $R(X_{r_1}, f_{r_1})$  to  $R(X_{r_1} \times [-2\varepsilon, 2\varepsilon], f_{r_1,2\varepsilon})$ . This completes the proof.

Now we are ready to prove the stability result of the  $d_{\mu,m}$ -smoothed Reeb graph and the  $D_{\mu,K}$ -smoothed Reeb graph with respect to a pair of measures  $\mu$  and  $\nu$ ; see a full version of the paper [58] for proofs using triangle inequalities.

**Theorem 19** (Stability of  $d_{\mu,m}$ -smoothed Reeb graph). Let  $(X, d_X, \mu)$  and  $(X, d_X, \nu)$  be two metric measure spaces and  $f, g: X \to \mathbb{R}$  be two continuous functions. Let  $m \in (0, 1]$  be a mass parameter. Then we have

$$d_I(R(X_{d_{\mu,m}}, f_{d_{\mu,m}}), R(X_{d_{\nu,m}}, g_{d_{\nu,m}})) \le ||f - g||_{\infty} + \frac{1}{\sqrt{m}} W_2(\mu, \nu).$$

Similarly, for a topological space X with an integrally strictly positive definite kernel function K, we can obtain a similar stability result for the  $D_{\mu,K}$ -smoothed Reeb graph.

▶ **Theorem 20** (Stability of  $D_{\mu,K}$ -smoothed Reeb graph). Let X be a topological space. Let µ and  $\nu$  be two probability measures on X. Let K be an integrally strictly positive definite kernel function on X. Consider two continuous functions  $f, g: X \to \mathbb{R}$ . Then we have

<sup>326</sup> 
$$d_I(R(X_{D_{\mu,K}}, f_{D_{\mu,K}}), R(X_{D_{\nu,K}}, g_{D_{\nu,K}})) \le ||f - g||_{\infty} + D_K(\mu, \nu).$$

**Example 21.** We use an example in Figure 3 to demonstrate the  $d_{\mu,m}$ -smoothed Reeb 332 graphs (top) and  $D_{\mu,K}$ -smoothed Reeb graph with Gaussian kernel function (bottom), 333 respectively. Our original space X consists of one large loop containing two small loops  $\alpha$  and 334  $\beta$ , where  $\alpha$  is slightly bigger than  $\beta$ . Since the measure based on  $D_{\mu,K}$  considers the larger 335 loop  $\alpha$  on the bottom left corner to be more important, the  $D_{\mu,K}$ -smoothed Reeb graph 336 retains  $\alpha$  at a larger  $\mu$  value. On the other hand, the measure based on  $d_{\mu,m}$  emphasizes the 337 significance of the smaller loop  $\beta$  on the upper right corner, the  $d_{\mu,m}$ -smoothed Reeb graph 338 thus retains  $\beta$  at a larger  $\mu$  value. 339

#### **6** Reeb Spaces for Metric Measure Spaces

The stability results in Section 5 extends to the setting of Reeb spaces for metric measure 341 spaces. In this section, we use R(X, f) to denote the Reeb space of a multiparameter function 342  $f: X \to \mathbb{R}^d$ . We assume that the topological space X and the resulting Reeb space R(X, f)343 are compact and Hausdorff. The smoothing and hence the notion of interleaving distance of 344 Reeb graph is extended to Reeb space in [44] through categorical language. In this section, 345 we focus on a geometric approach for smoothing a Reeb space. All proofs in this section are 346 given in the full version of the paper [58]. We first introduce the following notations. Let 347  $I_{\varepsilon} := \{t \in \mathbb{R}^d \mid |t|_{\infty} \leq \varepsilon\}$  be the  $\ell_{\infty}$  ball of radius  $\varepsilon$  centered at the origin, it serves as a 348 higher-dimensional analogue of the 1-dimensional interval. 349

▶ Definition 22 (Smoothing of Reeb space). Let (G, f) be a Reeb space. For any  $\varepsilon > 0$ , the  $\varepsilon$ -smoothing  $S_{\varepsilon}(G, f)$  of (G, f) is a Reeb space  $R(G \times I_{\varepsilon}, f_{\varepsilon})$  where  $f_{\varepsilon} : G \times I_{\varepsilon} \to \mathbb{R}^d$  is the continuous function defined by  $f_{\varepsilon}(x, t) = f(x) + t$  for any  $(x, t) \in G \times I_{\varepsilon}$ .

<sup>353</sup> We now define a geometric notion of interleaving distance between Reeb spaces.



**Figure 3** Smoothed Reeb graphs based on distance to a measure (top) and kernel distance to a measure  $D_{\mu,K}$  (bottom) with Gaussian kernel function. From left to right: (a) the original topological space X colored by a bounded positive function (e.g.,  $d_{\mu,m}$  or  $D_{\mu,K}$ ) on X; (b) the (locally) thickened spaces with a small  $\mu$  value together with (c) the  $d_{\mu,m}$ -smoothed Reeb graph (top) and the  $D_{\mu,K}$ -smoothed Reeb graph (bottom); (d)-(e): similar to (b)-(c) with a large  $\mu$  value.

▶ Definition 23 (Interleaving distance between Reeb spaces). For any  $\varepsilon > 0$ , an  $\varepsilon$ -interleaving between two Reeb spaces (G, f) and (H, h) is a pair of maps,  $\phi : (G, f) \to S_{\varepsilon}(H, h)$  and  $\psi : (H, h) \to S_{\varepsilon}(G, f)$  such that the diagram

357

commutes, where  $S_{\varepsilon}[\phi]$  is the map induced by  $\Phi : G \times I_{\varepsilon} \to S_{\varepsilon}(H,h) \times I_{\varepsilon}$  defined as  $\Phi(x,t) = (\phi(x),t)$ . The interleaving distance  $d_I((G,f),(H,h))$  is defined as

$$_{\varepsilon} \qquad d_I((G,f),(H,h)) = \inf_{\varepsilon} \{ there \ exists \ an \ \varepsilon \text{-interleaving of } (G,f) \ and \ (H,h) \}.$$

Suppose the Reeb space R(X, f) is induced by a continuous function  $f: X \to \mathbb{R}^d$ . Then the  $\varepsilon$ -smoothing  $S_{\varepsilon}(R(X, f), \tilde{f})$  is the same as the Reeb space induced by the continuous function  $f_{\varepsilon}: X \times I_{\varepsilon} \to \mathbb{R}^d$  on  $X \times I_{\varepsilon}$  defined by  $f_{\varepsilon}(x, t) = f(x) + t$  for any  $(x, t) \in X \times I_{\varepsilon}$ . Indeed, we have the following lemma.

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▶ Lemma 24. Let R(X, f) be a Reeb space induced by a continuous function  $f : X \to \mathbb{R}^d$ . Let  $R(X \times I_{\varepsilon}, f_{\varepsilon})$  be the Reeb space induced by the continuous function  $f_{\varepsilon} : X \times I_{\varepsilon} \to \mathbb{R}^d$  on  $X \times I_{\varepsilon}$ defined by  $f_{\varepsilon}(x,t) = f(x) + t$  for any  $(x,t) \in X \times I_{\varepsilon}$ . Then there exists a homeomorphism from  $S_{\varepsilon}(R(X, f))$  to  $R(X \times I_{\varepsilon}, f_{\varepsilon})$  that preserves function values.

As a direct consequence, we have the following extension of Proposition 5 to Reeb spaces.

**Proposition 25.** Let R(X, f) and R(Y, g) be two Reeb spaces induced by continuous functions  $f : X \to \mathbb{R}^d$  and  $g : Y \to \mathbb{R}^d$  respectively. Then R(X, f) and R(Y, g) are  $\varepsilon$ interleaved if there are function preserving maps  $\phi : X \to Y \times I_{\varepsilon}$  and  $\psi : Y \to X \times I_{\varepsilon}$  such that the following diagram commutes:



where  $T_{\varepsilon}[\tilde{\phi}]$  is the map between Reeb graphs induced by  $T_{\varepsilon}[\phi]: X \times I_{\varepsilon} \to Y \times I_{2\varepsilon}$  defined as

$$T_{\varepsilon}[\phi](x,t) = (\Pr_1(\phi(x)), \Pr_2(\phi(x)) + t).$$

<sup>375</sup> Here, we use  $Pr_1$  and  $Pr_2$  to denote the projection maps from  $Y \times I_{2\varepsilon}$  to Y and  $I_{2\varepsilon}$  respectively.

As in the case of Reeb graph, we have the following stability result for Reeb spaces built from the same space with multiparameter functions; see the full version of the paper [58] for the proof.

**Theorem 26.** Let  $f, g: X \to \mathbb{R}^d$  be two bounded continuous functions on X. Then the Reeb spaces R(X, f) and R(X, g) are  $(||f - g||_{\infty})$ -interleaved.

With the smoothing of Reeb space, we can also define the Reeb space with local smoothing which in turn allows us to define Reeb spaces for metric measure spaces.

▶ Definition 27 (Reeb space with local smoothing). Let  $f : X \to \mathbb{R}^d$  be a continuous function on X. Additionally, let  $r : X \to \mathbb{R}$  be a bounded positive function on X with  $M := \sup_{x \in X} r(x)$ . The function r is viewed as a local smoothing factor. We use  $X_r$  to denote the space  $X_r = \{(x,t) \in X \times [-M,M]^d \mid |t| \le r(x)\}$ . Then the function f naturally extends to a function  $f_r$  on  $X_r$  by  $f_r(x,t) = f(x) + t$ . We then defined the r-smoothed Reeb space of (X, f) to be the Reeb space  $R(X_r, f_r)$ .

As in the case of Reeb graph, for a metric measure space  $(X, d, \mu)$  with  $\mathbb{R}^d$ -valued function f, we can define the distance to a measure smoothed Reeb graph  $R(X_{d_{\mu,m}}, f_{d_{\mu,m}})$  and the kernel distance smoothed Reeb graph  $R(X_{D_{\mu,K}}, f_{D_{\mu,K}})$  by using  $d_{\mu,m}$  and  $D_{\mu,K}$  as the local smoothing factor r in Definition 27.

<sup>393</sup> By considering the variable t belonging to  $I_{\varepsilon}$  instead of  $t \in [-\varepsilon, \varepsilon]$ , the exact same proof <sup>394</sup> of Lemma 18 can be extended to the Reeb space with local smoothing. That is, the Reeb <sup>395</sup> space with local smoothing is stable with respect to the local smoothing factor r. Therefore, <sup>396</sup> we have the following stability result for Reeb space with local smoothing. The proof is <sup>397</sup> identical to the proof of Lemma 18 by simply viewing the parameter t as an element in  $\mathbb{R}^d$ <sup>398</sup> instead of  $\mathbb{R}$ .

374

<sup>399</sup> ► Lemma 28. Let  $(X, d, \mu)$  be a metric measure space and  $f : X \to \mathbb{R}^d$  be a continuous <sup>400</sup> function. Let  $r_1, r_2 : X \to \mathbb{R}$  be two bounded positive functions on X with  $\epsilon := \sup_{x \in X} |r_1(x) - r_2(x)|$ . Then the Reeb spaces  $R(X_{r_1}, f_{r_1})$  and  $R(X_{r_2}, f_{r_2})$  are  $\epsilon$ -interleaved.

Likewise, we have the following stability results for Reeb space with local smoothing with respect to functions  $d_{\mu,m}$  and  $D_{\mu,K}$ .

<sup>404</sup> ► **Theorem 29.** Let  $(X, d_X, \mu)$  and  $(X, d_X, \nu)$  be two metric measure spaces. Let  $f, g : X \rightarrow$ <sup>405</sup>  $\mathbb{R}^d$  be two continuous functions. Let  $m \in (0, 1]$  be a mass parameter. Then we have

406 
$$d_I(R(X_{d_{\mu,m}}, f_{d_{\mu,m}}), R(X_{d_{\nu,m}}, g_{d_{\nu,m}})) \le ||f - g||_{\infty} + \frac{1}{\sqrt{m}} W_2(\mu, \nu).$$

**Theorem 30.** Let  $(X, d_X, \mu)$  and  $(X, d_X, \nu)$  be two metric measure spaces. Let K be an integrally strictly positive definite kernel function on X. Let  $f, g : X \to \mathbb{R}^d$  be two continuous functions. Let  $m \in (0, 1]$  be a mass parameter. Then we have

410 
$$d_I(R(X_{D_{\mu,K}}, f_{D_{\mu,K}}), R(X_{D_{\nu,K}}, g_{D_{\nu,K}})) \le ||f - g||_{\infty} + D_K(\mu, \nu).$$

### **7** Range-Integrated Reeb Graphs

<sup>412</sup> Our extension of Reeb graphs to metric measure spaces needs not to be limited to measures <sup>413</sup> defined on the domain of the function. We now extend the Reeb graph construction so <sup>414</sup> that it respects a measure  $\mu$  on the range of a function. For instance,  $\mu$  may capture the <sup>415</sup> importance of a feature and we would like to understand how  $\mu$  transforms the shape of a <sup>416</sup> Reeb graph. Let X be a topological space and  $f: X \to \mathbb{R}$  be a continuous function. Let  $\mu$  be <sup>417</sup> a probability measure on  $\mathbb{R}$ . The *cumulative distribution function* (CDF) of  $\mu$  is defined as

418 
$$F_{\mu}(x) := \mu((-\infty, x]) = \int_{-\infty}^{x} d\mu.$$

<sup>419</sup> Therefore, a natural way to adapt the Reeb graph construction when its range comes with a <sup>420</sup> measure  $\mu$  is to consider the Reeb graph of the function  $F_{\mu} \circ f$ . We assume the function <sup>421</sup>  $F_{\mu} \circ f$  is regular so that the Reeb graph  $R(X, F_{\mu} \circ f)$  is a finite graph.

▶ Definition 31 (Range-integrated Reeb graph). Let X be a topological space and  $f: X \to \mathbb{R}$ be a continuous function. Let  $\mu$  be a probability measure on  $\mathbb{R}$  whose CDF  $F_{\mu}$  is continuous. Then the range-integrated Reeb Graph of f with respect to  $\mu$  is defined to be the Reeb graph of  $F_{\mu} \circ f$ , denoted as  $R(X, F_{\mu} \circ f)$ .

We provide in Figure 4 an example of the Reeb graph that respects a measure on the range of the function. The intuition behind a range-integrated Reeb graph is that a measure  $\mu$  on the range enables the vertical scaling (stretching/shrinking) of a Reeb graph according to  $\mu$ , which subsequently emphasizes certain topological features according to  $\mu$ .

In the following, we show that the above construction is stable. To this end, we utilize the Kolmogorov-Smirnov distance between two probability measures on  $\mathbb{R}$ .

→ Definition 32 (Kolmogorov-Smirnov distance). Let  $\mu$  and  $\nu$  be two probability measures on  $\mathbb{R}$ . Then the Kolmogorov-Smirnov (KS) distance  $d_{KS}$  between  $\mu$  and  $\nu$  is defined as

436 
$$d_{KS}(\mu,\nu) := \sup_{x \in \mathbb{R}} |F_{\mu}(x) - F_{\nu}(x)|.$$

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Figure 4 Visualization of a Reeb graph R(X, f) (left) and a range-integrated Reeb Graph  $R(X, F_{\mu} \circ f)$  (right) respectively.

Recall that the Lipschitz constant of a function  $f : \mathbb{R} \to \mathbb{R}$  is defined as  $\operatorname{Lip}(f) := \sup_{x,y \in \mathbb{R}} \frac{|f(x) - f(y)|}{|x-y|}$ . Then we have the following stability result whose proof, as well as other omitted proofs, can be found in the full version of the paper [58].

<sup>440</sup> ► **Proposition 33.** Let X be a topological space and  $f, g: X \to \mathbb{R}$  two continuous functions. <sup>441</sup> Let  $\mu, \nu$  be two probability measures on  $\mathbb{R}$  with continuous CDF  $F_{\mu}, F_{\nu}$  respectively. Then we <sup>442</sup> have the following inequality:

$$d_{I}(R(X, F_{\mu} \circ f), R(X, F_{\nu} \circ g)) \leq \min \left\{ d_{KS}(\mu, \nu) + \operatorname{Lip}(F_{\mu}) || f - g ||_{\infty}, \right.$$

$$d_{KS}(\mu, \nu) + \operatorname{Lip}(F_{\nu}) || f - g ||_{\infty}, 1 \}.$$

Specifically, when  $\mu$  approaches  $\nu$  and f approaches g, the above inequality implies that the interleaving distance between  $R(X, F_{\mu} \circ f)$  and  $R(X, F_{\nu} \circ g)$  approaches to zero.

Let X be a manifold with a Morse function f. Then the nodes of the Reeb graph R(X, f)are the critical points of f, i.e., the points  $x \in X$  such that the gradient  $\nabla f(x) = 0$ . Under some mild conditions, the range-integrated Reeb graph  $R(X, F_{\mu} \circ f)$  rescales the Reeb graph R(X, f) according to the measure  $\mu$  on the range of f as in the following proposition.

Froposition 34. Let X be a manifold and  $f : X \to \mathbb{R}$  be a Morse function. Let µ be a probability measure on  $\mathbb{R}$ . If the following conditions hold:

1. The measure  $\mu$  admits a continuously differentiable density function  $p_{\mu}$  with respect to the Lebesgue measure  $\lambda$  on  $\mathbb{R}$ , that is,  $\mu(A) = \int_{A} p_{\mu} d\lambda$  for any Borel set  $A \subset \mathbb{R}$ ;

**2.** The image of f is contained in the interior of the support of  $\mu$ , that is, for any  $x \in X$ ,  $p_{\mu}(f(x)) > 0$ .

Then the composition  $F_{\mu} \circ f$  is Morse and the critical points of  $F_{\mu} \circ f$  are the same as the critical points of f with corresponding critical values being  $p_{\mu}(f(x))$  for each critical point xof f. Furthermore, for each critical point x of f, the Hessian of  $F_{\mu} \circ f$  at x has the same number of positive and negative eigenvalues as the Hessian of f at x.

Since the topology of the Reeb graph R(X, f) is determined by the critical points of f and the index of the Hessian of f at each critical point, the above proposition implies that the range-integrated Reeb graph  $R(X, F_{\mu} \circ f)$  maintains the same topology as R(X, f) (under certain conditions) and only stretches/shrinks the Reeb graph R(X, f) according to the measure  $\mu$ . In Figure 4, we present a visualization of a comparison between the Reeb graph R(X, f) and the range-integrated Reeb graph  $R(X, F_{\mu} \circ f)$  in the setting of Proposition 34.

### <sup>467</sup> 8 Range-Integrated Reeb Spaces

In this section, we extend the range-integrated Reeb Graph construction to Reeb spaces. Let  $\mu$  be a probability measure on  $\mathbb{R}^d$ . For  $1 \leq i \leq d$ , denote by  $\pi_i$  the projection from  $\mathbb{R}^d$  to  $\mathbb{R}$ along the *i*-th coordinate, where  $\pi_i(x_1, \ldots, x_d) = x_i$ . The marginal distribution of  $\mu$  along the *i*-th coordinate,  $\mu_i$ , is given by  $\mu_i(B) = \mu(\pi_i^{-1}(B))$  for any Borel set  $B \subset \mathbb{R}$ .

▶ Definition 35 (Range-integrated Reeb space). Let X be a topological space and  $f: X \to \mathbb{R}^d$ be a continuous function. Let  $\mu$  be a probability measure on  $\mathbb{R}^d$  such that the CDF  $F_{\mu_i}$  of  $\mu_i$  is continuous for each  $1 \le i \le d$ . We define the coordinate-wise CDF  $F_{\mu}$  of  $\mu$  as follows:  $F_{\mu}: \mathbb{R}^d \to \mathbb{R}^d$  as  $F_{\mu}(x_1, \ldots, x_d) = (F_{\mu_1}(x_1), \ldots, F_{\mu_d}(x_d))$ , where  $F_{\mu_i}$  is the CDF of  $\mu_i$ . Then, the range-integrated Reeb space of f with respect to  $\mu$  is defined to be the Reeb space of  $F_{\mu} \circ f$ , denoted as  $R(X, F_{\mu} \circ f)$ .

Following the same intuition as in the case of range-integrated Reeb graphs, the above construction enables stretching/shrinking of a Reeb space according to a measure  $\mu$  on the range of a function f. We will show the stability of the range-integrated Reeb space in the following proposition whose proof can be found in the full version of the paper [58].

<sup>482</sup> ► **Proposition 36.** Let X be a topological space and  $f, g : X \to \mathbb{R}^d$  two continuous functions. <sup>483</sup> Let  $\mu, \nu$  be two probability measures on  $\mathbb{R}^d$  such that their coordinate-wise CDFs  $F_{\mu}, F_{\nu}$  are <sup>484</sup> continuous. Then we have the following inequality:

$$485 \qquad d_{I}(R(X, F_{\mu} \circ f), R(X, F_{\nu} \circ g)) \leq \min \left\{ \operatorname{Lip}(F_{\mu}) ||f - g||_{\infty} + \max_{1 \leq i \leq d} \{ d_{KS}(\mu_{i}, \nu_{i}) \}, \right.$$

$$486 \qquad \qquad \operatorname{Lip}(F_{\nu}) ||f - g||_{\infty} + \max_{1 \leq i \leq d} \{ d_{KS}(\mu_{i}, \nu_{i}) \}, 1 \right\}$$

where the Lipschitz constant of a vector valued function  $f : \mathbb{R}^d \to \mathbb{R}^d$  is defined with respect to the  $\ell_{\infty}$  norm, that is,  $\operatorname{Lip}(f) := \sup_{x,y \in \mathbb{R}^d} \frac{\|f(x) - f(y)\|_{\infty}}{\|x - y\|_{\infty}}$ .

#### **9** Conclusion and Discussion

In this work, we present a novel theoretical framework for Reeb graphs and Reeb spaces, 490 utilizing metric measure spaces in either the domain or the range. Our findings demonstrate 491 the stability of both Reeb graph and Reeb space constructions against perturbations of 492 the function and the measure, thereby offering robust improvements for these topological 493 descriptors. Additionally, as one key component of our framework, we define a geometric 494 notion of interleaving distance between Reeb spaces that generalizes that of Reeb graphs and 495 prove the stability of Reeb spaces with respect to this interleaving distance. Moving forward, 496 we will explore the utility of our framework in topological data analysis and visualization. We 497 will also study the stability of Reeb graphs using distances between their level set persistence 498 diagrams, again in the context of metric measure spaces. 499

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