## **Topology of Singular Fibers for Visualization**

#### Osamu Saeki

(Institute of Mathematics for Industry, Kyushu Univ.)

Joint work with Shigeo Takahashi, Daisuke Sakurai, Hsiang-Yun Wu, Keisuke Kikuchi, Hamish Carr, David Duke, Takahiro Yamamoto

May 20, 2015, at TopoInVis2015

#### Who am I?

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

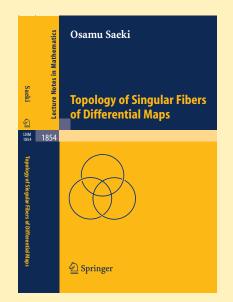
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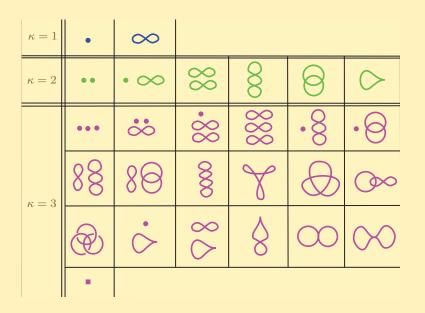
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Main interest: Singularity Theory, 3- and 4-Dimensional Topology Proposed the **Theory of Singular Fibers of Differentiable Maps**.





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Unique institute where quite a few "**pure mathematicians**" (like me) also collaborate.

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Kyushu University, Japan

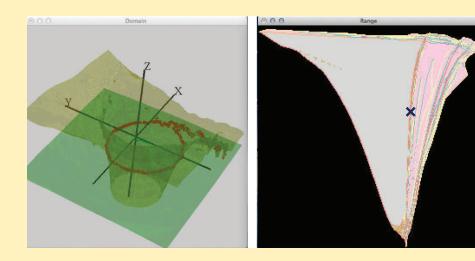


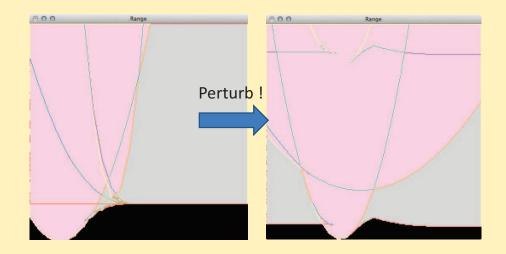
### Main idea of today's talk

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"Topological Approach to Visualization of Scientific Data"

- Use techniques from **Differential Topology**, especially those of **Singularity Theory**: **Topology** is essential for extracting global features of given data.
- Visualize Multi-fields, instead of Scalar fields.
- Apply visualization techniques to Mathematics itself.





# §1. Visualizing Scalar Field Data

#### Level set

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 $N^n$ : differentiable manifold of dimension n (or a region in  $\mathbb{R}^n$ )  $f: N^n \to \mathbb{R}$  differentiable function (scalar field)

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Definition 1.1 For c \in \mathbf{R}, set
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$$f^{-1}(c) = \{ p \in N^n \, | \, f(p) = c \},\$$

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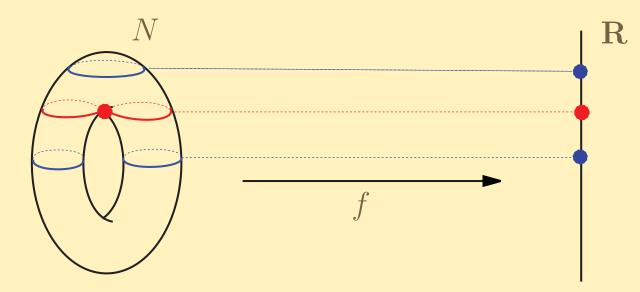
which is called a level set.

In general, a level set is of dimension n-1 (but may not be a manifold). For n = 2, it is a curve; for n = 3, it is a surface, etc.

**Example 1.2** Altitude from the sea level (height function): level set = contour line

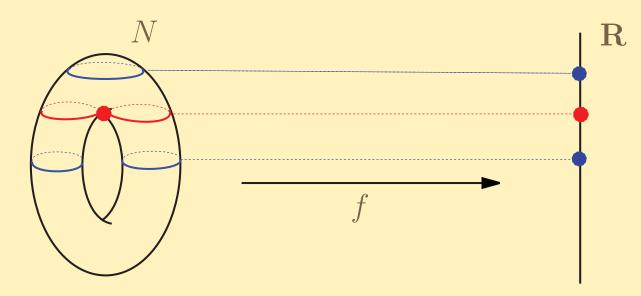
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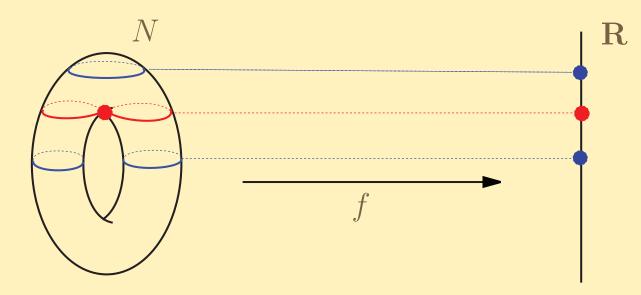
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#### **Example of level sets**

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One can grasp the global feature of the data by chasing the level sets. We have some **critical level sets** where **topological transitions of level sets** occur.

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 $f: N^n \to \mathbf{R}$  differentiable function (scalar field)  $p \in N^n$  is a **critical point** of f if

$$\frac{\partial f}{\partial x_1}(p) = \frac{\partial f}{\partial x_2}(p) = \dots = \frac{\partial f}{\partial x_n}(p) = 0.$$

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**Theorem 1.3 (Morse lemma)** If f is **generic** enough, then around each critical point, f is expressed as

$$f = \pm x_1^2 \pm x_2^2 \pm \dots \pm x_n^2 + c$$

w.r.t. certain local coordinates for some constant c.

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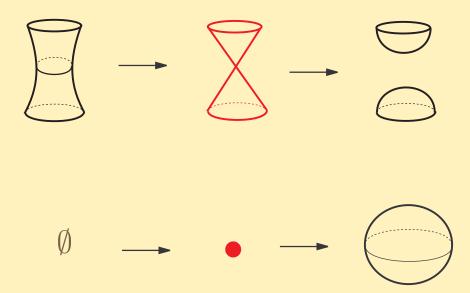
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The number of negative signs "—" is called the **index**. Topology of a critical point is completely determined by the index. For the study of level-set changes, the Morse lemma is essential !

#### 3-Dimensional example

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 $f: N^3 \to \mathbf{R}$  (dim  $N^3 = 3$ ) Level sets are surfaces "with singularities".



Example of topological transitions of level-surfaces for a 3-dimensional scalar field around **critical level sets**.

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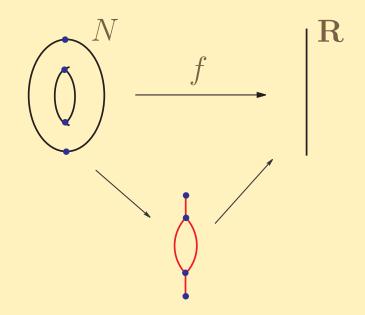
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The space (or graph) obtained by contracting each connected component of the level set to a point is called a **Reeb graph** (or contour tree, volume skeleton tree, Stein factorization, ...).

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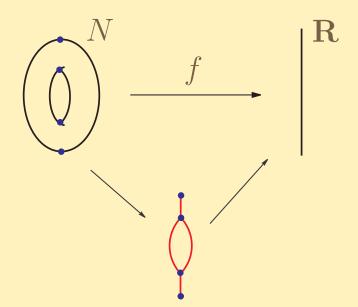
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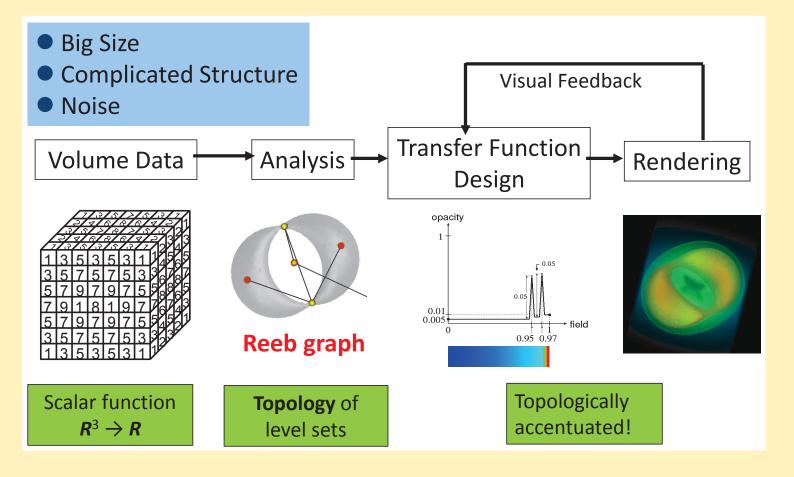


Vertices of a Reeb graph  $\iff$  Critical points of a function Reeb graph is indispensable for visualizing scalar fields.

#### **Direct volume rendering**

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An example of an application of Reeb graph: [Takahashi–Takeshima–Fujishiro, 2004] **Topological Volume Skeletonization and its Application to Transfer Function Design** 



# §2. Visualizing Multi-field Data

#### Multivariate data analysis

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We study <u>several functions at the same time</u>, rather than a single scalar valued function.

For technical reasons, topological analysis of such **multi-variate data** has just recently begun.

We can attack this problem, using the recently developed "Joint Contour Net", a novel technique in Computer Science, on the basis of Singularity Theory, a sophisticated discipline in Mathematics.

Fiber

 $N^n$ : differentiable manifold of dimension n (or a region in  $\mathbb{R}^n$ )  $f: N^n \to \mathbb{R}^m \ (m \ge 1)$  differentiable map (or multi-field)

$$f(x) = (f_1(x), f_2(x), \dots, f_m(x))$$

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Generically, we have  $\dim f^{-1}(c) = n - m$ . Usually, we assume  $n \ge m$ .

#### More precisely...

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Remark 2.2

Mathematically, a fiber is, in fact, NOT just a subset in  $N^n$ , but a MAP around a pre-image.

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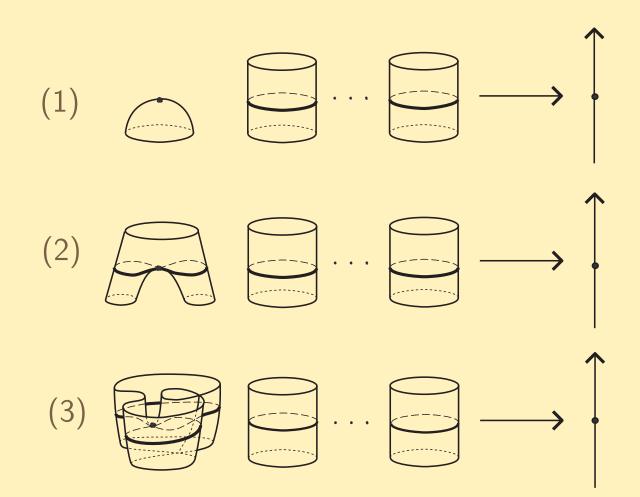
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$$\begin{array}{cccc} (f^{-1}(U), f^{-1}(\boldsymbol{c})) & \stackrel{\cong}{\longrightarrow} & (g^{-1}(V), g^{-1}(\boldsymbol{d})) \\ & & \downarrow^{g} & & \downarrow^{g} \\ & & (U, \boldsymbol{c}) & \stackrel{\cong}{\longrightarrow} & (V, \boldsymbol{d}) \end{array}$$

for some neighborhoods  $c \in U \subset \mathbb{R}^m$  and  $d \in V \subset \mathbb{R}^m$ .

#### Singular fibers for scalar fields

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Equivalence classes of singular fibers for Morse functions on surfaces

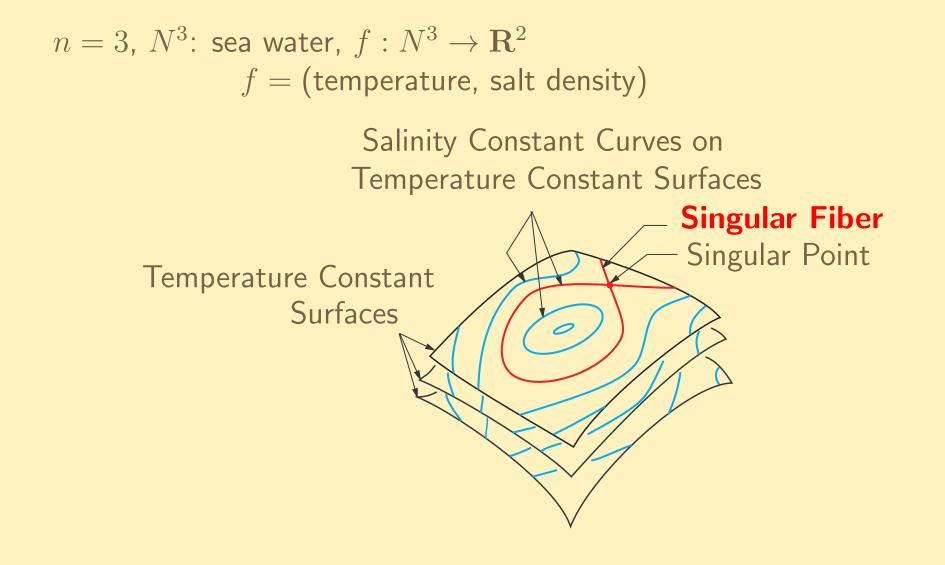
# **Example of fibers**

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$$n = 3, N^3$$
: sea water,  $f : N^3 \to \mathbf{R}^2$   
 $f = (temperature, salt density)$ 

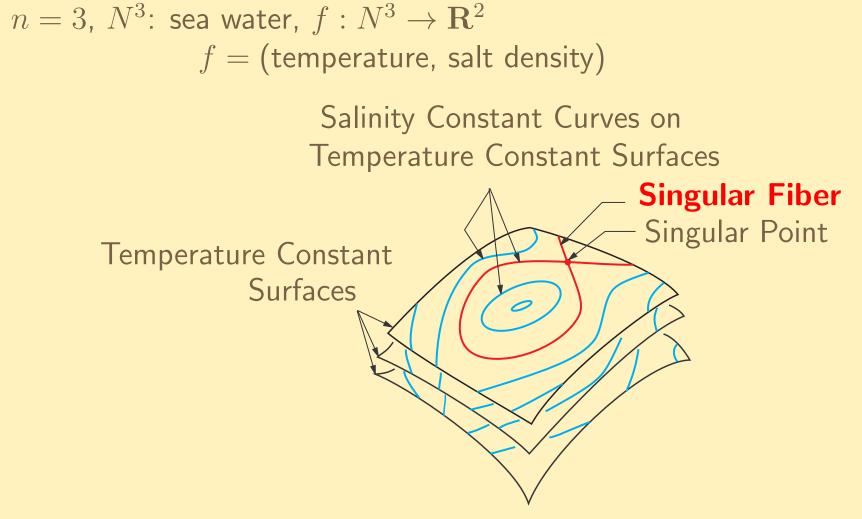
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# **Example of fibers**

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A fiber containing a singular point is called a **singular fiber**. This is important in grasping the topological feature of the given data !

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 $f: N^n \to \mathbf{R}^m \ (n \ge m)$  differentiable map (multi-field)

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**Definition 2.3** For a point  $p \in N^n$ , the **differential** 

$$df_p: T_p N^n \to T_{f(p)} \mathbf{R}^m$$

is the linear map associated with the **Jacobian matrix** of f (the  $m \times n$  matrix whose entries are the first order partial derivatives of f).

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$$J(f) = \{ p \in N^n \mid \text{rank } df_p < m \}$$

is called the **Jacobi set** (or the **singular point set**) of f.

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For multi-fields, any theorem like the Morse lemma for scalar fields?

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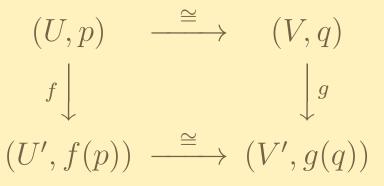
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**Definition 2.4**  $f: N^n \to \mathbb{R}^m$ ,  $g: L^n \to \mathbb{R}^m$  multi-fields For singular points  $p \in N^n$  and  $q \in L^n$  of f and g, respectively, they have the same **singularity type** if

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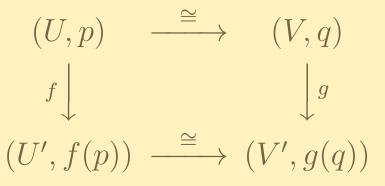


for some neighborhoods  $p \in U \subset N^n$ ,  $q \in V \subset L^n$ ,  $f(p) \in U' \subset \mathbf{R}^m$ , and  $f(q) \in V' \subset \mathbf{R}^m$ .

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**Morse lemma** says that a non-degenerate critical point of a Morse function has the same singularity type as the critical point of a quadratic function  $\pm x_1^2 \pm x_2^2 \pm \cdots \pm x_n^2$ .

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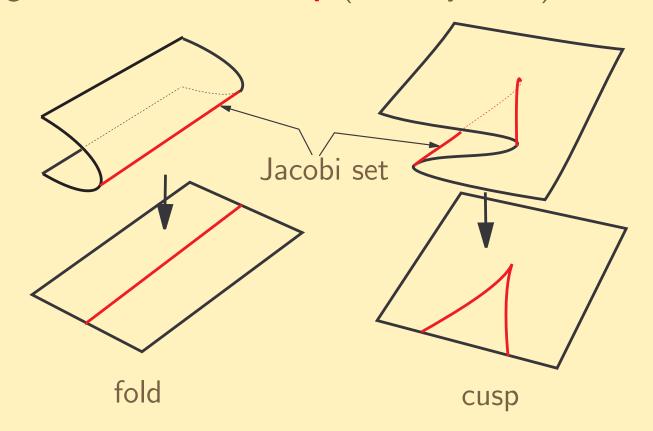
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**Example 2.5** When n = 2 and m = 2. Types of singularities: **fold** and **cusp** (Whitney, 1955)

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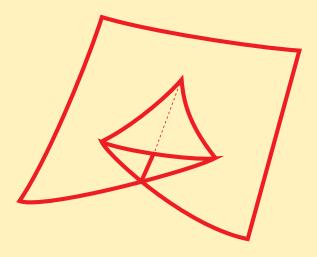
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 $f: N^n \to \mathbb{R}^m$ Suppose  $n \ge m = 2$  and f is generic. fold: A generalization of the Morse critical points for scalar fields cusp: A degeneration of fold singularities For m = 3, a swallowtail may appear, which is a degeneration of cusp singularities.

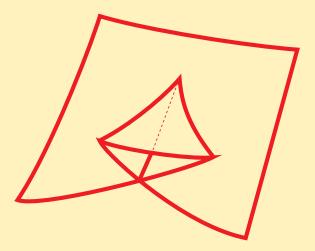
§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

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§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

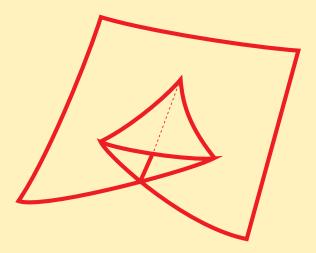
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 $\implies$  still studied in Singularity Theory as one of its central problems.

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

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In order to analyze the given data, it is important to visualize the data in such a way that the structure of the fibers are clearly encoded.

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#### **Known Techniques**

[Bachthaler & Weiskopf, 2008] **Continuous Scatterplots**: Refinement of scatterplots for discrete data values  $\implies$  Curves of the Jacobi set image can be vaguely grasped.

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### **Discontinuities in Continuous Scatterplots**:

More sophisticated algorithm for detecting the Jacobi set image. Posed the problem of counting the number of fiber components.

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More sophisticated algorithm for detecting the Jacobi set image. Posed the problem of counting the number of fiber components.

Unfortunately, these studies are apparently not fully based on mathematical theories.

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

For visualization of multi-variate data, we need to

 $\S$ 1. Visualizing Scalar Field Data  $\S$ 2. Visualizing Multi-field Data  $\S$ 3. Visualizing 2-Variate Volume Data  $\S$ 4. Examples of Visualization

For visualization of multi-variate data, we need to

- 1. Identify the Jacobi set J(f) in the domain, and identify their singularity types;
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### Jacobi Sets of Multiple Morse Functions:

Suggested an algorithm for obtaining the Jacobi set. However, it does not identify the singularity types.

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### Singularity theory of differentiable mappings

One can identify the singularity types and the singular fiber types (to a certain extent...)

### Jacobi set image

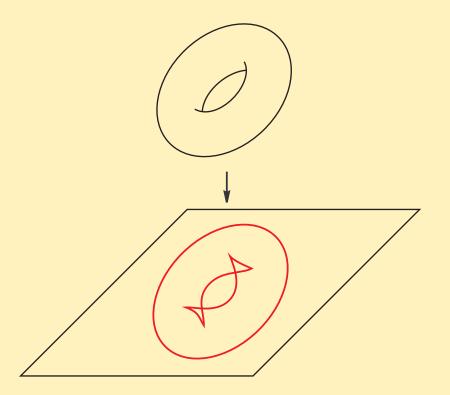
§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

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Example of Jacobi set image of a map of a surface into  $\mathbf{R}^2$ 

# What is expected

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

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- 1. Visualize J(f) in  $N^n$ , and f(J(f)) in  $\mathbb{R}^m$ ,
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- 3. Visualize the **regular fibers** corresponding to the connected components of  $\mathbb{R}^m \setminus f(J(f))$ .

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In fact, when a singularity theorist (like me) analyzes a given multi-field, he/she tries to visualize it by the above method (but, with hand calculation and almost always without success !) Any way, it is important to identify the **singular fibers** and the **topological transitions of the fibers** near singular fibers. §1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

# §3. Visualizing 2-Variate Volume Data

# Case of $N^3 \to \mathbf{R}^2$

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

Let us consider the case of n = 3 and m = 2: 2-variate volume data. In the following,  $f : N^3 \to \mathbb{R}^2$  will be a multi-field, where  $N^3$  is a bounded region (with boundary) in  $\mathbb{R}^3$ .

 $N^3$ : spatial domain (or domain)  $\mathbf{R}^2$ : data domain (or range)

We assume that f is differentiable and is sufficiently **generic** (or **non-degenerate**).

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Jacobi set J(f) forms a smooth curve in  $N^3$ .

#### Singular fiber

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

Let  $\partial N^3$  be the boundary of the spatial domain, which is a compact surface (without boundary).

Set  $f_{\partial} = f|_{\partial N^3} : \partial N^3 \to \mathbf{R}^2$ , which is a generic differentiable map.

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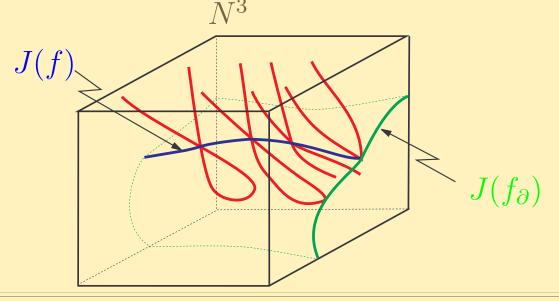
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We define its Jacobi set  $J(f_{\partial})$  in a similar way: it forms a smooth curve in  $\partial N^3$ .

A fiber that passes through  $J(f) \cup J(f_{\partial})$  is called a **Singular Fiber**.



§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

For visualization, we use the technology of **Joint Contour Net** (= JCN) [Carr & Duke, 2013], which decomposes the domain into regions of equivalent behavior.

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The main idea of JCN is that we **quantize** the f-values.

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Instead of taking a point  $c \in \mathbb{R}^2$ , we consider a small pixel  $P \subset \mathbb{R}^2$ . Instead of a fiber  $f^{-1}(c)$ , we consider a fat fiber  $f^{-1}(P)$ .

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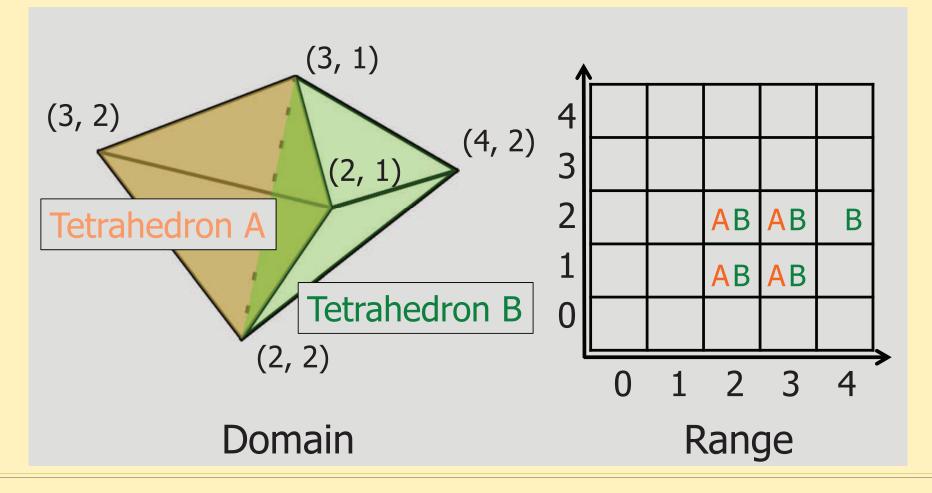
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In this way, we can identify singular fibers in a robust way, because fat fibers contain essential information on its central fiber.

# Constructing JCN (1)

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

Domain (3D): Tetrahedral mesh / Range (2D): Rectangular mesh Tetrahedra in the domain are decomposed into smaller pieces according to their (quantized) values.

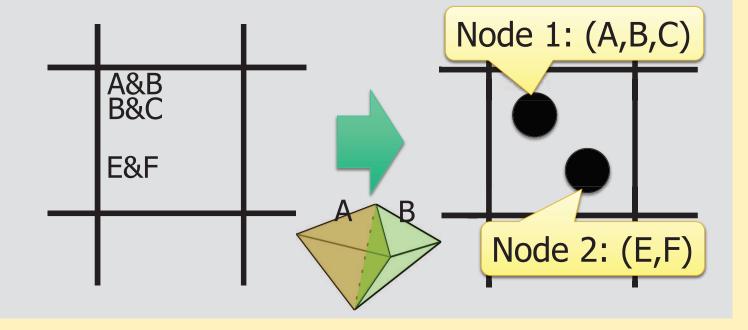


# Constructing JCN (2)

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

Unite neighboring pieces that have the same value. They correspond to the connected components of the inverse image of a pixel — a **fat fiber**.

At each pixel (square), put a node for each set of neighboring tetrahedra.

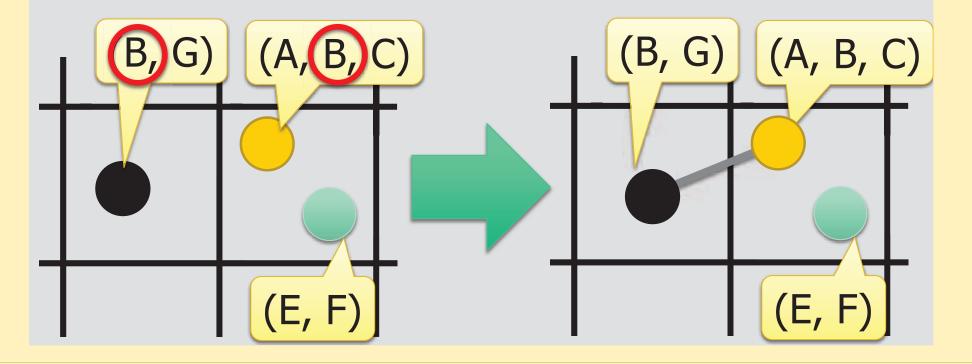


# Constructing JCN (3)

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

Encode the adjacency information of the fat fibers by edges.

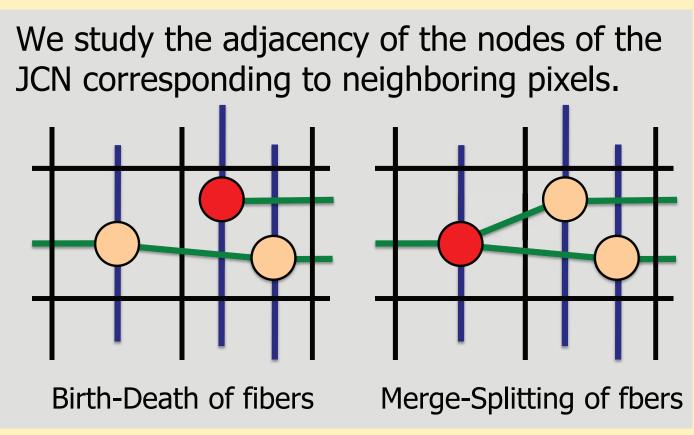
For nodes in neighboring pixels, connect them by an edge if they have a common tetrahedron.



# Constructing JCN (4)

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

In this way, we get a graph called **Joint Contour Net**, describing the adjacency relations among the connected components of fat fibers. This, in turn, can be used to detect birth-death or merge-splitting of fibers.



#### **Reeb space**

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

In fact, JCN is a graph representation of the so-called **Reeb space**.

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§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

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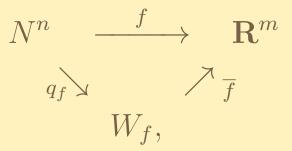
For a multi-field  $f: N^n \to \mathbb{R}^m$ , the space  $W_f$  obtained by contracting each connected component of the fiber to a point is called the **Reeb space** of f [Edelsbrunner–Harer–Patel, 2008].

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for some map  $\overline{f}$ , where  $q_f$  is the natural quotient map. This is called the **Stein factorization** of f (in singularity theory).

# What does a Reeb space encode?

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

If f is non-degenerate, then the Reeb space  $W_f$  is a polyhedron (or a simplicial complex) of dimension m.

It is a straightforward generalization of **Reeb graph** for scalar fields.

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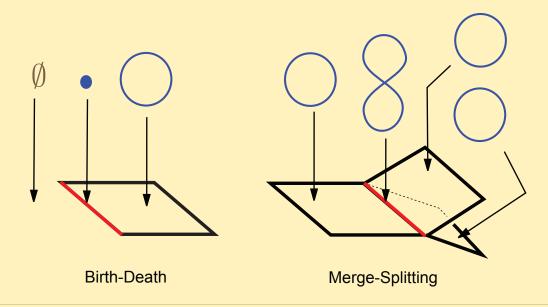
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§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

Using results from Singularity Theory concerning maps of manifolds with boundary [Shibata, 2000; Martins & Nabbaro 2013], we get the following classification theorem.

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

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**Theorem 3.1** Connected components of singular fibers of a generic differentiable map  $f : N^3 \to \mathbb{R}^2$  are classified as in the following lists: there are 7 fibers of codimension  $\kappa = 1$ , and 21 fibers of  $\kappa = 2$ .

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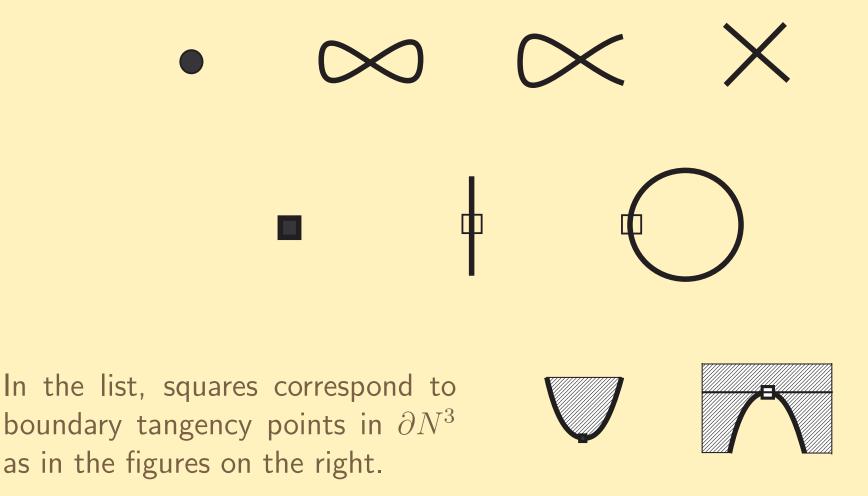
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Combining JCN together with the classification theorem, we can identify the singular fiber types !

#### Singular fibers of $\kappa = 1$

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

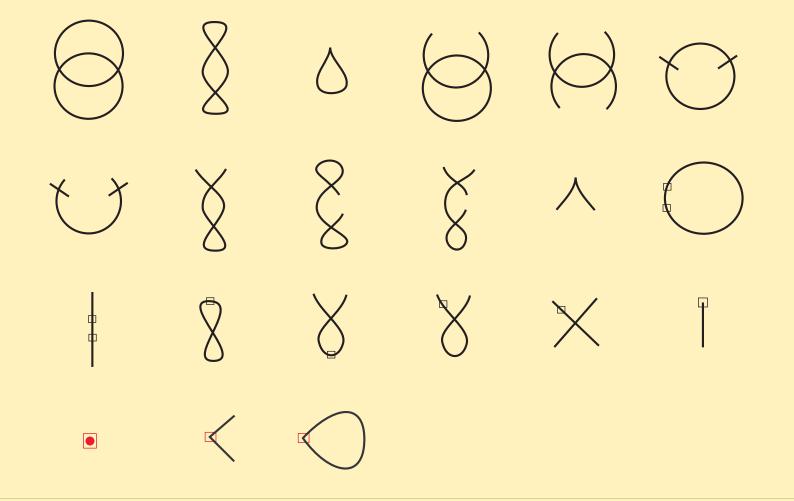
The following 7 singular fibers appear along curves in the range.



#### Singular fibers of $\kappa = 2$

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

The following 21 singular fibers appear discretely. Red points correspond to  $J(f) \cap \partial N^3 = J(f) \cap J(f_{\partial})$ .



#### Jacobi set image

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

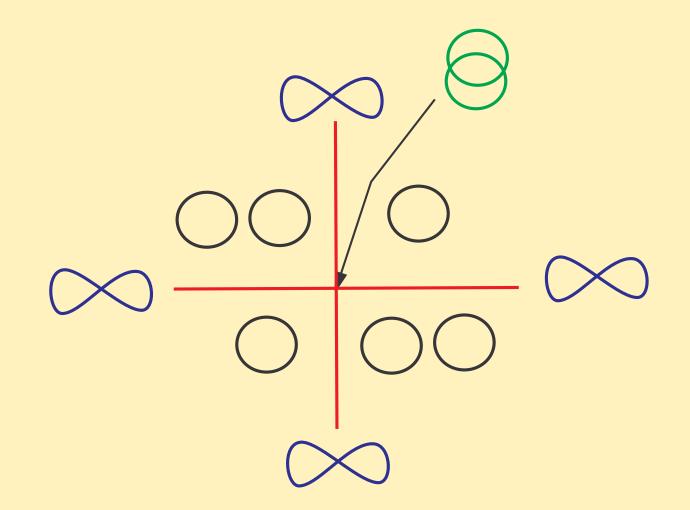
The curve of the Jacobi set image  $f(J(f)) \cup f_{\partial}(J(f_{\partial})) \subset \mathbb{R}^2$  has 3 types of singularities.



With the help of JCN, we can also identify the curve of the Jacobi set image in the range.

#### **Example of transition of fibers**

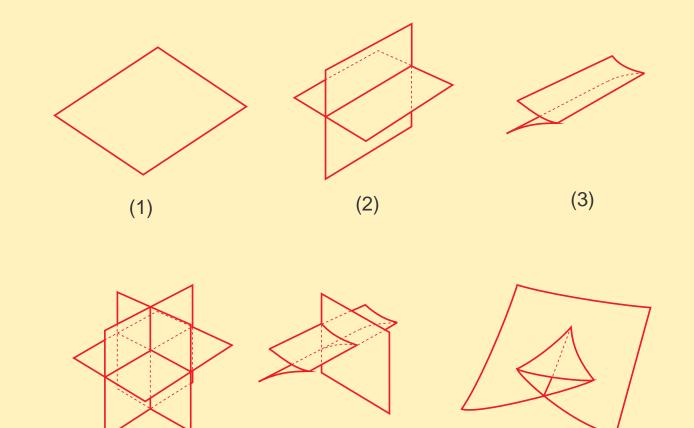
§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization



Fiber over each part of f(J(f)) and  $\mathbf{R}^2 \setminus f(J(f))$ 

#### When n = 4, m = 3

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization



Local configurations of the Jacobi set image for maps  $f: N^4 \to \mathbf{R}^3$ 

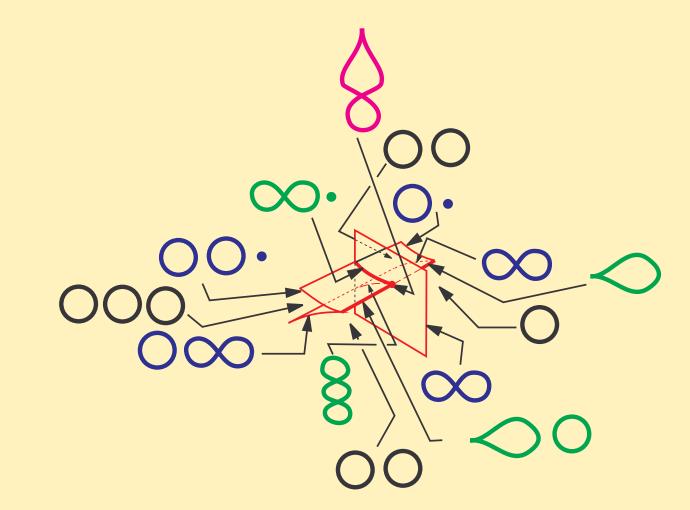
(5)

(6)

(4)

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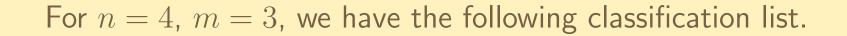
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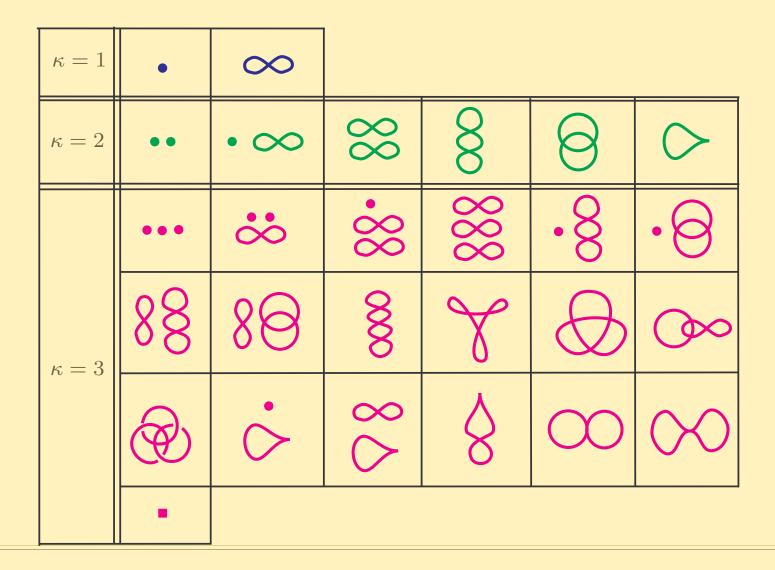


An example of topological transition of fibers for a map  $f: N^4 \to \mathbf{R}^3$ 

#### List of singular fibers

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization



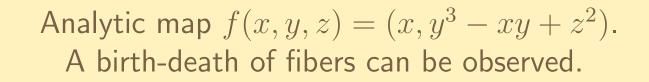




# $\S$ 4. Examples of Visualization

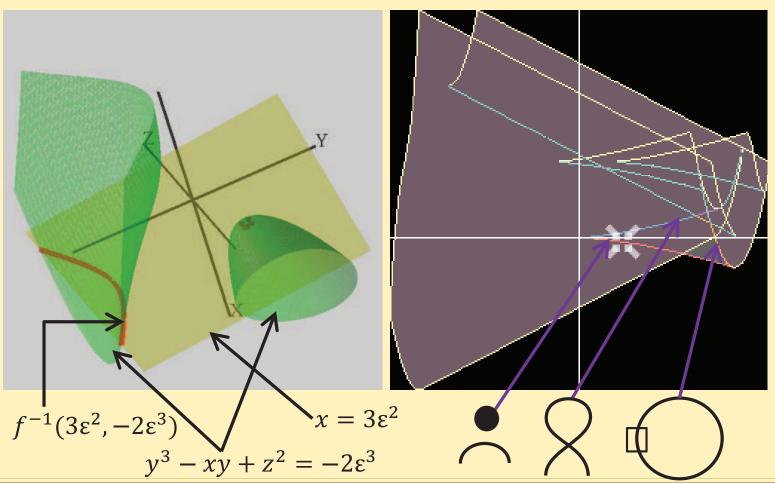
#### Sample: Analytic multi-field (1)

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization



Domain

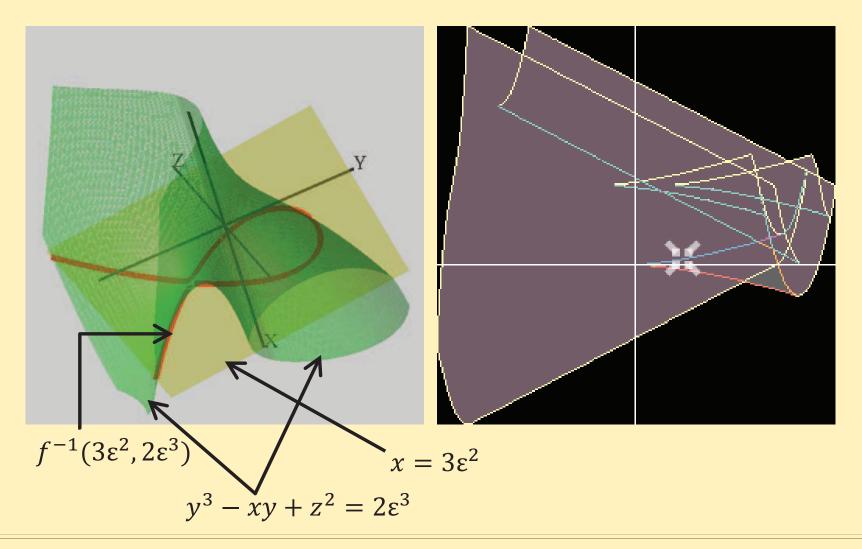
Range



### Sample: Analytic multi-field (2)

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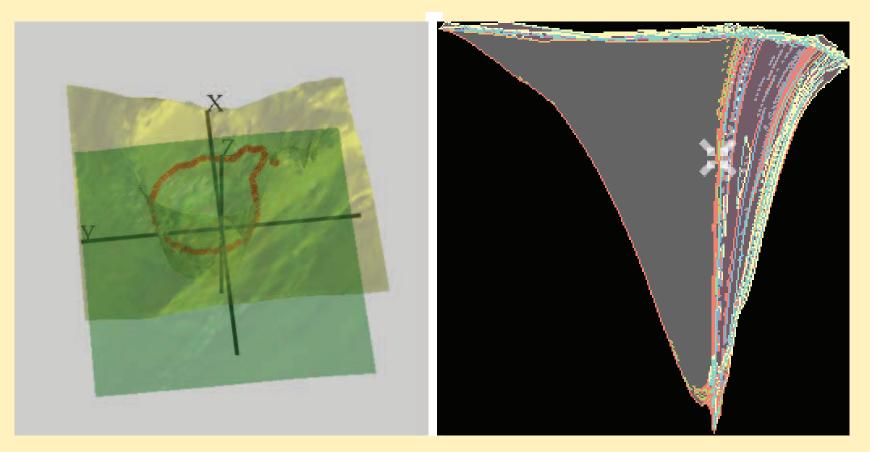
Same analytic map  $f(x, y, z) = (x, y^3 - xy + z^2)$ . A merge-splitting of fibers can be observed.



## Hurricane Isabel Data (1)

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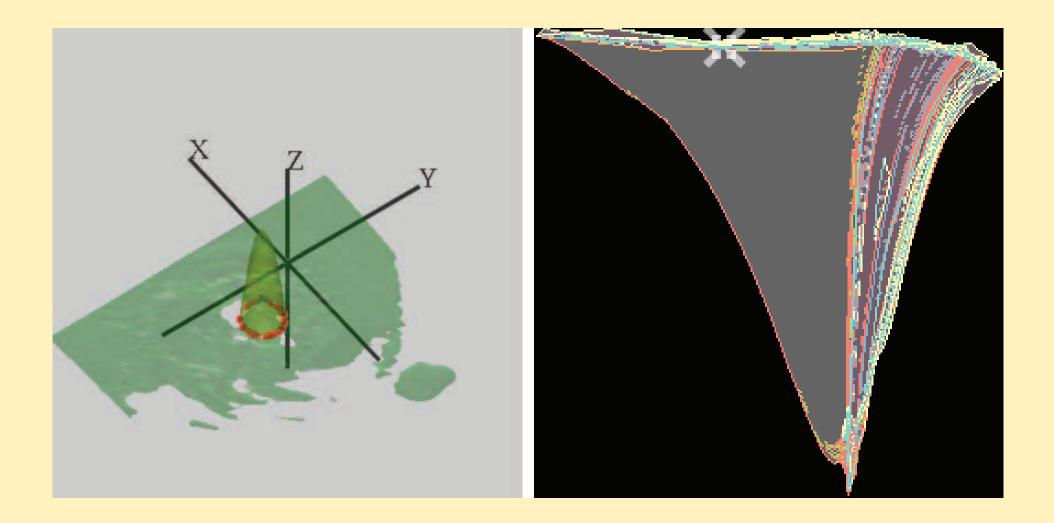
Volume data for the Hurricane Isabel f = (Pressure, Temperature)



The singular fiber in the left corresponds to the crossing in the right.

## Hurricane Isabel Data (2)

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(\*) The "Hurricane Isabel" data set was produced by the Weather Research and Forecast (WRF) model, courtesy of NCAR and the U.S. National Science Foundation (NSF).

#### **Future problems**

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Our techinique works very well for visualizing **analytic multi-fields**. This is very promosing from a **mathematician's viewpoint**, because many important analytic maps are waiting for us to analyze their structures visually.

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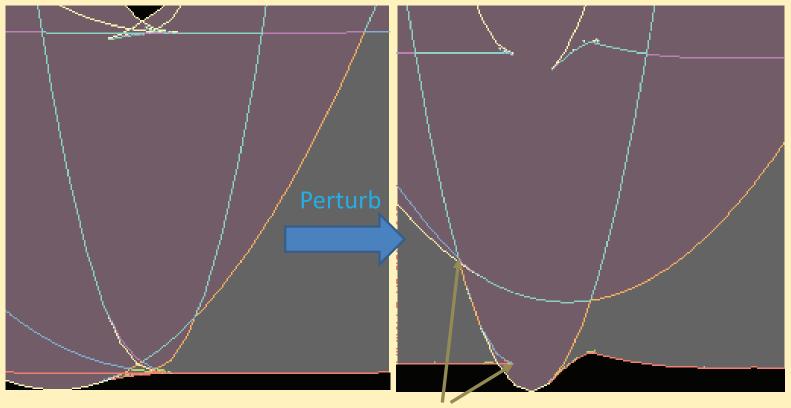
Our techinique works very well for visualizing **analytic multi-fields**. This is very promosing from a **mathematician's viewpoint**, because many important analytic maps are waiting for us to analyze their structures visually.

On the other hand, our technique should be improved for visualizing general scientific data.

It works relatively well for **simulation data**, but sometimes we have serious problems with noise or sparsity of **real data**.

### Impact on Mathematics (1)

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Two cusps appear.

This supports a theoretical result: the map on the left is degenerated: however, after a perturbation, two or more cusps appear. This was predicted by a theorem [Ikegami & Saeki, 2009] in singularity theory: now it has been visually verified.

### Impact on Mathematics (2)

§1. Visualizing Scalar Field Data §2. Visualizing Multi-field Data §3. Visualizing 2-Variate Volume Data §4. Examples of Visualization

For  $a, b \in \mathbf{R}_+$ , set

$$f_{a,b}(z,w) = z^3 + w^2 + a\bar{z} + b\bar{w}, \quad (z,w) \in \mathbf{C}^2$$

How does the family  $\{f_{a,b}\}$  bifurcate if  $(a,b) \in \mathbb{R}^2_+$  varies?

#### Impact on Mathematics (2)

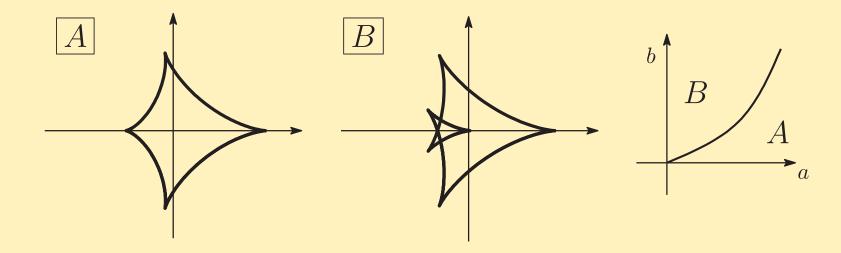
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 $\mathbf{R}^2_+$  is divided into two regions A and B. The left 2 figures below show the Jacobi set images of  $f_{a,b}: \mathbf{C}^2 = \mathbf{R}^4 \to \mathbf{R}^2 = \mathbf{C}$  for  $(a,b) \in A$  and  $(a,b) \in B$ , respectively.



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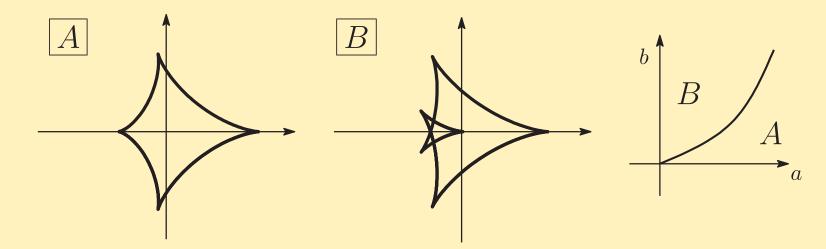
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We would be very happy if we can visualize the singular fibers for  $f_{a,b}$ .

 $\S$ 1. Visualizing Scalar Field Data  $\S$ 2. Visualizing Multi-field Data  $\S$ 3. Visualizing 2-Variate Volume Data  $\S$ 4. Examples of Visualization

By using the **singularity theory** of differentiable mappings,

- We can list up singularity types and singular fiber types that appear generically;
- Accordingly, we can identify the singularities and singular fibers together with their types.

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Conversely, these visualization techniques help singularity theory research in Mathematics !

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#### Thank you for your attention !