

Supplementary Material

Algorithm 1 Compute Betti number values and locations from barcodes

Input sp (smoothing parameter vector) and $barcodes$ (sets of barcodes)
 $kholes \leftarrow \text{NULL}$ (List of Betti number values and locations, for each smoothing parameter value)
for $i = 1 \rightarrow \text{length}(sp)$ **do**
 $kbarcode \leftarrow barcodes[[i]] \{ \text{dim} = k, \text{birth}, \text{death} \}$ (Select k -dimensional barcode obtained from i th smoothing parameter value)
 $m \leftarrow \text{column length of } kbarcode$ (Number of k -dimensional bars)
 if $m = 0$ (No k -dimensional bars) **then**
 $track \leftarrow \{ \text{filtration}=0, \text{numk}=0 \}$
 else
 $\text{filtration} \leftarrow \{ \text{birth values in } kbarcode; \text{death values in } kbarcode \}$
 $kBetti \leftarrow \{ \mathbf{1}_m; -\mathbf{1}_m \}$
 $track \leftarrow \{ \text{filtration}, kBetti \}$ (Bind two vectors into $(2m \times 2)$ matrix, thereby assigning 1 and -1 to the birth and death points, respectively)
 Sort $track$ matrix by ‘filtration’ in ascending order
 $track\$kBetti \leftarrow \text{cumsum}(track\$kBetti)$ (Replace the $kBetti$ column by its cumulative sum)
 end if
 $kholes[[i]] \leftarrow track$
end for
return $kholes$

Algorithm 2 Compute persistence terrace matrix from Betti number values/locations

Input sp (smoothing parameter vector) and $kholes = \{ \text{filtration, } k\text{th Betti number} \}$
 $n \leftarrow \text{length}(sp)$
 $xvec \leftarrow sp$ (x values vector: smoothing parameters)
 $yvec \leftarrow \text{NULL}$ (y values vector: filtration values when the k th Betti number change)
for $i = 1 \rightarrow n$ **do**
 $yvec \leftarrow \{ yvec, kholes[[i]]\$filtration \}$ (Stack all filtration values)
end for
 $yvec \leftarrow \text{sort}(yvec)$ (Sort $yvec$ in descending order)
 $zmat \leftarrow \mathbf{0}_{\text{length}(xvec) \times \text{length}(yvec)}$ (z values matrix: k th Betti number)
for $p = 1 \rightarrow n$ **do**
 $filtration \leftarrow kholes[[p]]\$filtration$
 $kBetti \leftarrow kholes[[p]]\$kBetti$
 $zvec \leftarrow \mathbf{0}_{\text{length}(yvec)}$
 for $q = 1 \rightarrow \text{length}(kBetti)$ **do**
 $zvec = zvec + (filtration[q+1] < yvec) * (yvec \leq filtration[q]) * kBetti[q]$ (Fill out
 k th Betti numbers for all filtration values)
 end for
 $zmat[,p] \leftarrow zvec$ (Save $zvec$ to p th column of $zmat$)
end for
return $[xvec, yvec, zmat]$

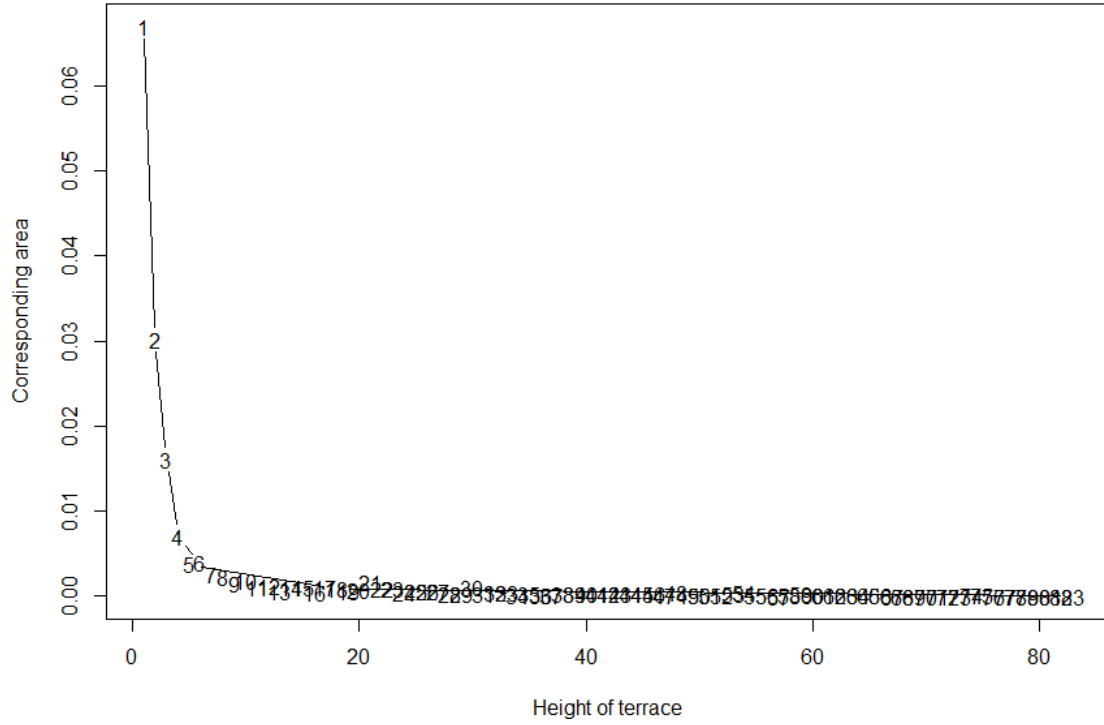


Figure 1: Terrace area plot for the simulated data set with four noisy features.

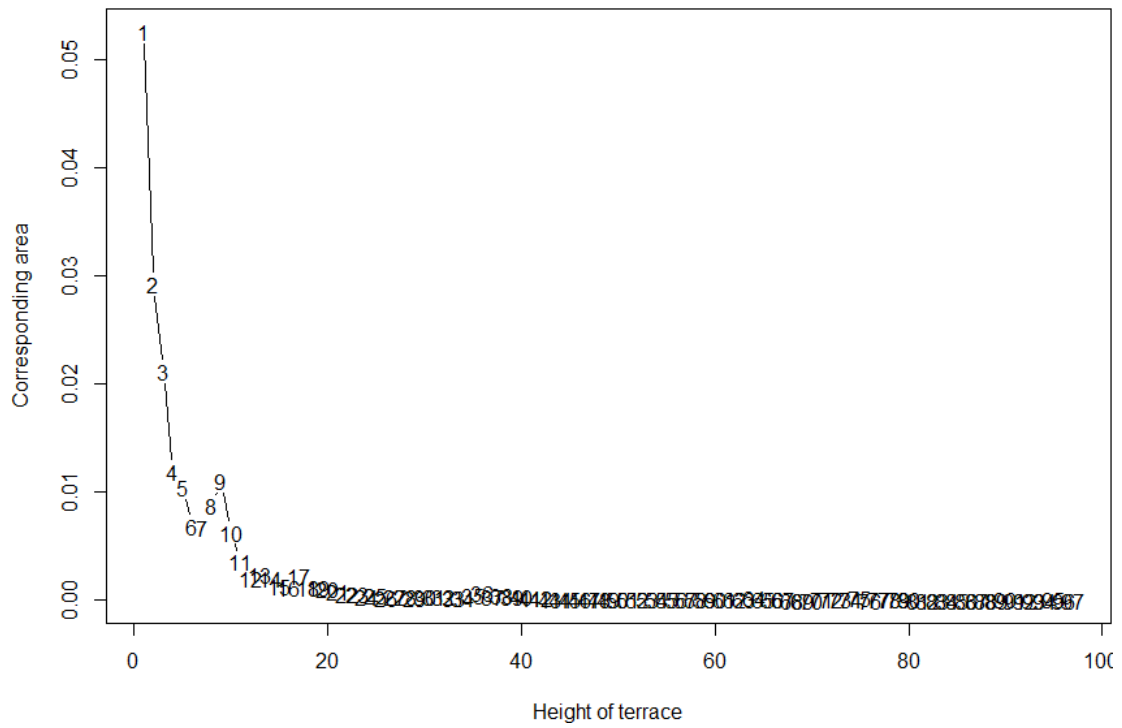


Figure 2: Terrace area plot for the muscle fiber data

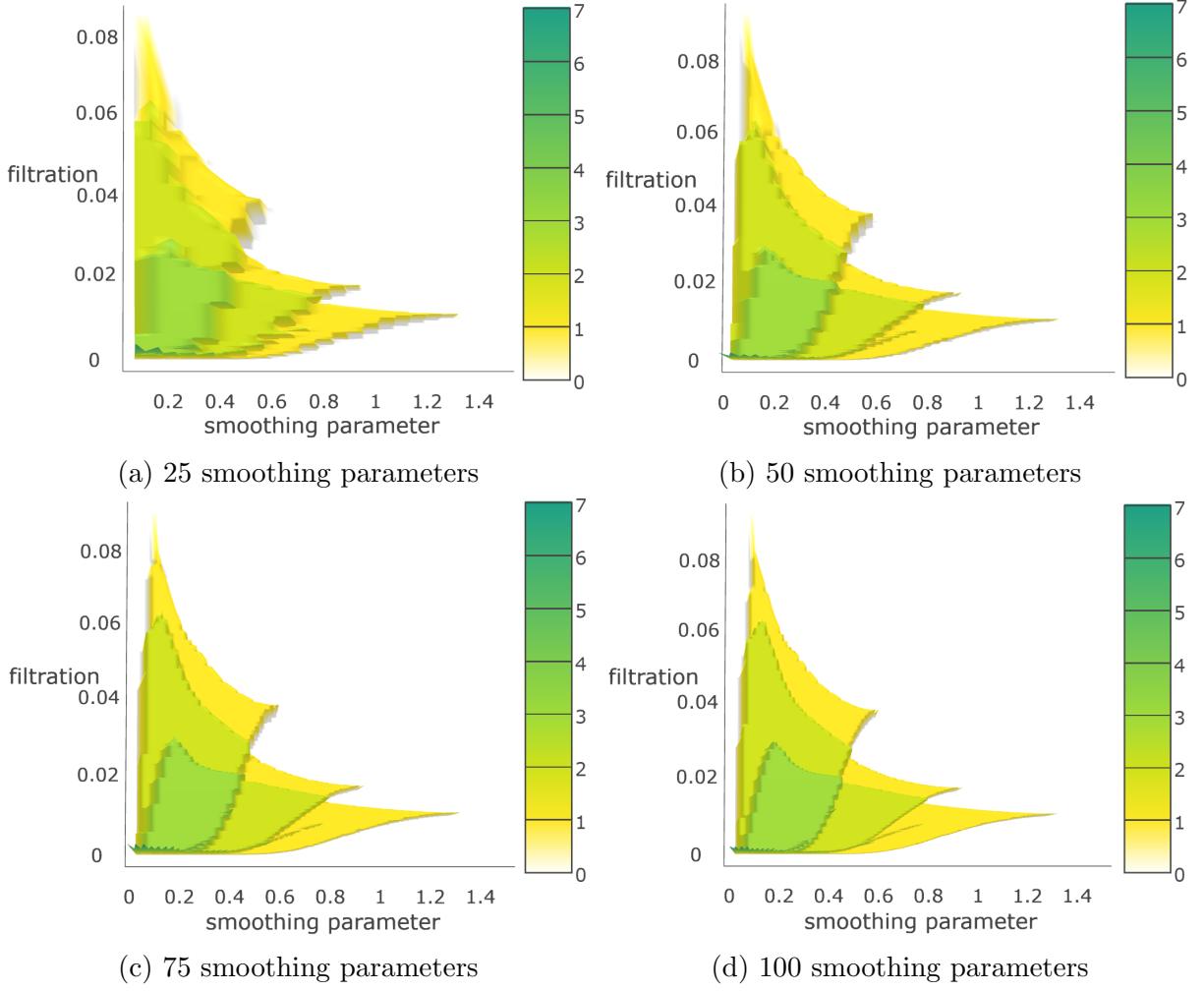


Figure 3: Resolution of the persistence terrace according to the number of smoothing parameters.

With an increase in the number of smoothing parameters, the resolution increases, although the general picture stays the same.