Rates of Uniform Consistency for $k$-NN Regression

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Abstract

We derive high-probability finite-sample uniform rates of consistency for $k$-NN regression that are optimal up to logarithmic factors under mild assumptions. We moreover show that $k$-NN regression adapts to an unknown lower intrinsic dimension automatically. We then apply the $k$-NN regression rates to establish new results about estimating the level sets and global maxima of a function from noisy observations.

1 Introduction

The popular $k$-nearest neighbor ($k$-NN) regression is a simple yet powerful approach to nonparametric regression. The value of the functional is taken to be the unweighted average of the $k$ closest samples. Although this procedure has been known for a long time and has a deep practical significance, there is still surprisingly much about its convergence properties yet to be understood.

We derive finite-sample high probability uniform bounds for $k$-NN regression under a standard additive model $y = f(x) + \xi$ where $f$ is an unknown function, $\xi$ is sub-Gaussian white noise and $y$ is the noisy observation. The samples $\{(x_i, y_i)\}_{i=1}^n$ are drawn i.i.d. as follows: $x_i$ is drawn according to an unknown density $p_X$, which shares the same support as $f$, and then observation $y_i$ is generated by the additive model based on $x_i$.

We then give simple procedures to estimate the level sets and global maxima of a function given noisy observations and apply the $k$-NN regression bounds to establish new Hausdorff recovery guarantees for these structures. Each of these results are interesting on their own.

The bulk of the work on $k$-NN regression convergence theory is on its properties under various risk measures or asymptotic convergence. Notions of consistency involving risk measures such as mean squared error are considerably weaker than the sup-norm as the latter imposes a uniform guarantee on the error $|f_k(x) - f(x)|$ where $f_k$ is the $k$-NN regression estimate of function $f$. Existing work on studying $f_k$ under the sup-norm thus far are asymptotic. We give the first sup-norm finite-sample result. This result matches the minimax optimal rate up to logarithmic factors.

We then discuss the setting where the data lies on a lower dimensional manifold and provide rates that depend only on the intrinsic dimension and independent of ambient dimension. This shows that $k$-NN regression is able to automatically escape the curse of dimensionality in this sense without any preprocessing or modifications.

We then show the utility of our $k$-NN regression results in recovering certain structures of an arbitrary function. The motivation can be traced back to the rich theory of density-based clustering. There, one is given a finite sample from a probability density $p$. The clusters can then be modeled based on certain structures in the underlying density $p$. Such structures include the level-sets $\{x : p(x) \geq \lambda\}$ for some density level $\lambda$ or the local maxima of $p$. Then to estimate these, one typically uses a plug-in approach using a density estimator $\hat{p}$ (e.g. for level-sets, $\{x : \hat{p}(x) \geq \lambda\}$). It turns out that given uniform bounds on $\hat{p}$, we can estimate these structures with strong guarantees.

In this paper, instead of estimating these structures in a density, we estimate these structures for a general function $f$. This is possible because of our established finite-sample sup-norm bounds for nonparametric regression. There are however some key differences in our setting. In the density setting, one has access to i.i.d. samples drawn from the density. Here, we have an i.i.d. sample $x$ drawn from some density $p_X$ not necessarily related to $f$, and then we obtain a noisy observation of the value $f(x)$. This can be viewed as a noisy observation of the feature of $x$. In other words, we estimate the structures based on the features of data, while in the density setting, there are no features and the structures are instead based

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on the dense regions of the dataset.

2 Related Works and Contributions

2.1 $k$-NN Regression Rates

The consistency properties of $k$-NN regression have been studied for a long time and we highlight some of the work here. Biau et al. [2] give guarantees under $L_2$ risk. Devroye et al. [7] give consistency guarantees under the $L_1$ risk. Stone [19] provides results under $L_p$ for $p \geq 1$. All these notions of consistency so far are under some integrated risk, and thus are weaker than the sup-norm (i.e., $L_\infty$), which imposes a uniform guarantee.

A number of works such as Mack and Silverman [16], Cheng [4], Devroye [6], Lian et al. [14], Kudraszow and Vieu [12] give strong uniform convergence rates. However, these results are asymptotic. Our bounds explore the finite-sample consistency properties of $k$-NN regression, which we will demonstrate later can show strong results about $k$-NN based learning algorithms which were not possible with existing results. To the best of our knowledge, this is the first such finite-sample uniform consistency result for this procedure, which matches the minimax rate up to logarithmic factors.

We then extend our results to the setting where the data lies on a lower dimensional manifold. This is of practical interest because the curse of dimensionality forces nonparametric methods such as $k$-NN to require an exponential-in-dimension sample complexity; however as a concession, we can show that many of these methods have sample complexity depending on the intrinsic dimension (e.g., doubling dimension, manifold dimension, covering number) and independent of the ambient dimension. In modern data applications where the dimension can be arbitrarily high, oftentimes the number of degrees of freedom remains much lower. It thus becomes important to understand these methods under this setting.

Kulkarni and Posner [13] give results for $k$-NN regression based on the covering numbers of the support of the distribution. Kpotufe [11] shows that $k$-NN regression actually adapts to the local intrinsic dimension without any modifications to the procedure or data in the $L_2$ norm. In this paper, we show that the same holds in the sup-norm as well.

2.2 Level Set Estimation

Density level-set estimation has been extensively studied and has significant implications to density-based clustering. Some works include Tsybakov et al. [21], Singh et al. [18], Jiang [3] [10]. It involves estimating $L_p(\lambda) := \{x : p(x) \geq \lambda\}$ given a finite i.i.d. sample $X$ from $p$, where $\lambda$ is some known density level and $p$ is the unknown density. $L_p(\lambda)$ can be seen as the high density regions of the data and thus the connected components can be used as the core-sets in clustering. It can be shown that given a density estimator $\hat{p}_n$ with guarantees on $|\hat{p}_n - p|_\infty$, then taking $\hat{L}_p(\lambda) := \{x \in X : \hat{p}_n(x) \geq \lambda\}$, the Hausdorff distance between $L_p(\lambda)$ and $\hat{L}_p(\lambda)$ can also be bounded.

In this paper, we extend this idea to functions $f$ which are not necessarily densities given noisy observations of $f$. We obtain similar results to those familiar in the density setting, which are made possible by our established bounds for estimating $f$. An advantage of this approach is that it can be applied to clustering where there are features where clusters are defined as regions of similar feature value rather than similar density. In density-based clustering, it is typical that one does not assume access to the features and thus such procedures fail to readily take advantage of the features when performing clustering. A similar approach was taken by Willett and Nowak [22] by using nonparametric regression to estimate the level sets of a function; however our consistency results are instead under the Hausdorff metric.

2.3 Global Maxima Estimation

We next give an interesting result for estimating the global maxima of a function. Given $n$ i.i.d. samples from some distribution on the input space and seeing a noisy observations of $f$ at the samples, we show a guarantee on the distance between the sample point with the highest $k$-NN regression value and the (unique) point which maximizes $f$. This gives us insight into how well a grid search or randomized search can estimate the maximum of a function.

This result can be compared to mode estimation in the density setting where the object is to find the point which maximizes the density function [20]. Dasgupta and Kpotufe [8] show that given $n$ draws from a density, the sample point which maximizes the $k$-NN density estimator is close to the true maximizer of the density.

3 $k$-NN Regression

Throughout the paper, we assume a function $f$ over $\mathbb{R}^D$ with compact support $\mathcal{X}$ and that we have datapoints $(x_1, y_1), \ldots, (x_n, y_n)$ drawn follows. The $x_i$’s are drawn i.i.d. from density $p_X$ with support $\mathcal{X}$. Then $y_i = f(x_i) + \xi_{x_i}$, where $\xi_{x_i}$ are i.i.d. drawn according to random variable $\xi$.

**Definition 1.** $f : \mathcal{X} \to \mathbb{R}$ where $\mathcal{X} \subseteq \mathbb{R}^D$ is compact.
The first regularity assumption ensures that the support $\mathcal{X}$ does not become arbitrarily thin anywhere. Otherwise, it becomes impossible to estimate the function in such areas from a random sample.

**Assumption 1** (Support Regularity). There exists $\gamma > 0$ and $r_0 > 0$ such that $\text{Vol}(\mathcal{X} \cap B(x, r)) \geq \gamma \cdot \text{Vol}(B(x, r))$ for all $x \in \mathcal{X}$ and $0 < r < r_0$.

The next regularity assumption ensures that with a sufficiently large sample, we will obtain a good covering of the input space.

**Assumption 2** ($p_X$ bounded from below), $p_{X,0} := \inf_{x \in \mathcal{X}} p_X(x) > 0$.

Finally, we have a standard sub-Gaussian white noise assumption in our additive model.

**Assumption 3** (Sub-Gaussian White noise). $\xi$ satisfies $E[\xi] = 0$ and sub-Gaussian with parameter $\sigma^2$ (i.e. $E[\exp(\lambda \xi)] \leq \exp(\sigma^2 \lambda^2 / 2)$ for all $\lambda \in \mathbb{R}$).

Then define $k$-NN regression as follows.

**Definition 2** ($k$-NN). Let the $k$-NN radius of $x \in \mathcal{X}$ be $r_k(x) := \inf \{ r : |B(x, r) \cap \mathcal{X}| \geq k \}$ where $B(x, r) := \{ x' \in \mathcal{X} : |x - x'| \leq r \}$ and the $k$-NN set of $x \in \mathcal{X}$ be $N_k(x) := B(x, r_k(x)) \cap \mathcal{X}$. Then for all $x \in \mathcal{X}$, the $k$-NN regression function with respect to the samples is defined as

$$f_k(x) := \frac{1}{|N_k(x)|} \sum_{i=1}^n y_i \cdot 1[x_i \in N_k(x)].$$

Next, we define the following pointwise modulus of continuity, which will be used to express the bias for an arbitrary function in later result.

**Definition 3** (Modulus of continuity).

$$u_f(x, r) := \sup_{x' \in B(x, r)} |f(x) - f(x')|.$$

We now state our main result about $k$-NN regression. Informally, it says that under the mild assumptions described above, for $k \gtrsim \log n$, $|f_k(x) - f(x)| \lesssim u_f(x, (k/n)^{1/D}) + \sqrt{\log n}/k$ uniformly in $x \in \mathcal{X}$ with high probability.

The first term corresponds to the bias term. Using uniform VC-type concentration bounds, it can be shown that the $k$-NN radius can be uniformly bounded by approximately distance $(k/n)^{1/D}$ and hence no point in the $k$-NN set will be that far. The bias can then be expressed in terms of that distance and $u_f$.

The second term corresponds to the variance. The $1/\sqrt{n}$ factor is not surprising since the noise terms are averaged over $k$ observations and the extra $\sqrt{\log n}$ factor comes from the cost of obtaining a uniform bound.

**Definition 4.** Let $v_D$ be the volume of a $D$-dimensional unit ball.

**Theorem 1** ($k$-NN Regression Rate). Suppose that Assumptions 1, 2, and 3 hold and that

$$2^8 \cdot D \log^2(4/\delta) \cdot \log n \leq k \leq \frac{1}{2} \cdot \gamma \cdot v_D \cdot r_0^D \cdot n.$$

Then probability at least $1 - \delta$, the following holds uniformly in $x \in \mathcal{X}$.

$$|f(x) - f_k(x)| \leq u_f \left( x, \frac{2k}{\gamma \cdot p_{X,0} \cdot v_D \cdot n} \right)^{1/D} + 2\sigma \sqrt{\frac{D \log n + \log(2/\delta)}{k}}.$$

Note that the above result is fairly general and makes no smoothness assumptions. In particular, $f$ need not even be continuous. We can then apply this to the class of Hölder continuous functions to obtain the following result.

**Corollary 1** (Rate for Hölder continuous functions). Suppose that Assumptions 1, 2, and 3 hold and that

$$2^8 \cdot D \log^2(4/\delta) \cdot \log n \leq k \leq \frac{1}{2} \cdot \gamma \cdot v_D \cdot r_0^D \cdot n.$$

If $f$ is Hölder continuous (i.e. $|f(x) - f(x')| \leq C_\alpha |x - x'|^\alpha$), then the following holds:

$$\mathbb{P} \left( \sup_{x \in \mathcal{X}} |f(x) - f_k(x)| \leq C_\alpha \left( \frac{2k}{\gamma \cdot p_{X,0} \cdot v_D \cdot n} \right)^{\alpha/D} + 2\sigma \sqrt{\frac{D \log n + \log(2/\delta)}{k}} \right) \geq 1 - \delta.$$

**Remark 1.** Taking $k = O(n^{2\alpha/(2\alpha + D)})$ gives us a rate of

$$\sup_{x \in \mathcal{X}} |f(x) - f_k(x)|_\infty \lesssim \tilde{O}(n^{-\alpha/(2\alpha + D)}),$$

which is the minimax optimal rate for estimating a Hölder function, up to logarithmic factors.

**Remark 2.** It is understood that all our results will also hold under the assumption that the $x_i$’s are fixed and deterministic (e.g. on a grid) as long as there is a sufficient covering of the space.

### 4 Level Set Estimation

The level set is the region of the input space that have value greater than a fixed threshold.

**Definition 5** (Level-Set).

$$L_f(\lambda) := \{ x \in \mathcal{X} : f(x) \geq \lambda \}.$$
In order to be able to estimate the level-sets with rate guarantees, we make the following regularity assumption. It states that for each maximal connected component of the level set, the change in the function around the boundary has a Lipschitz form with smoothness and curvature $\beta > 0$ around some neighborhood of the boundary. This notion of regularity at the boundaries of the level-sets is a standard one in density level-set estimation e.g. Tsybakov et al. [21], Singh et al. [18].

**Definition 6 (Level-Set Regularity).** Let $d(x, C) := \inf_{x' \in C} |x-x'|$, $\partial C$ be the boundary of $C$, and $C \oplus r := \{x' : d(x', C) \leq r\}$. A function $f$ satisfies $\beta$-regularity at level $\lambda$ if the following holds. There exists $r_M, \tilde{C}, \hat{C} > 0$ such that for each maximal connected subset $C \subseteq L_f(\lambda)$, we have

$$\hat{C} \cdot d(x, \partial C)^\beta \leq |\lambda - f(x)| \leq \tilde{C} \cdot d(x, \partial C)^\beta,$$

for all $x \in \partial C \oplus r_M$.

**Remark 3.** The upper bound on $|\lambda - f(x)|$ ensures that $f$ is sufficiently smooth so that k-NN regression will give us sufficiently accurate estimates near the boundaries. The lower bound on $|\lambda - f(x)|$ ensures that the level-set is salient enough to be detected.

To recover $L_f(\lambda)$ based on the samples, we use the following estimator, where $X = \{x_1, \ldots, x_n\}$.

$$\hat{L}_f(\lambda) := \{x \in X : f_k(x) \geq \lambda\}.$$ 

There are two simple but key differences from $L_f(\lambda)$. The first is that since we don’t have access to the true function $f$, we use the k-NN regression estimate $f_k$. Next, instead of taking $x \in X$, we instead restrict to the samples $X$. This is crucial as it allows our estimator to be practical.

We provide consistency result under the Hausdorff metric, defined as follows.

**Definition 7.**

$$d_H(X, Y) = \inf \{\epsilon \geq 0 : X \subseteq Y + \epsilon, Y \subseteq X + \epsilon\}.$$

The next result shows that given an estimate of $f$ that is uniformly bounded by $\epsilon$, then the level sets of $f$ can be recovered at a rate of $\epsilon^{1/\beta}$.

**Theorem 2 ((Super)-Level Set Recovery).** Let $f$ be continuous and satisfy $\beta$-regularity at level $\lambda$. Suppose $f_k$ satisfies

$$\sup_{x \in X} |f(x) - f_k(x)| \leq \epsilon,$$

where $0 < \epsilon < \frac{1}{2} \cdot \hat{C} \cdot \min\{r_M, r_0\}^\beta$. If

$$n \geq \frac{16 \cdot (2\hat{C})^{D/\beta} \cdot \log(4/\delta) \cdot D \log n}{\gamma \cdot v_D \cdot p_{X,0} \cdot \epsilon^{D/\beta}},$$

then with probability at least $1 - \delta$,

$$d_H(L_f(\lambda), \hat{L}_f(\lambda)) \leq 2 \cdot (2\epsilon/\hat{C})^{1/\beta}.$$

**Remark 4.** Choosing $k$ at the optimal setting $k = \frac{1}{2}(2\beta + D)$, we have $\epsilon = O(n^{-\beta/(2\beta + D)})$. Then it follows that we recover the level sets at a Hausdorff rate of $O(n^{-1/(2\beta + D)})$. This can be compared to the lower bound $O(n^{-1/(2\beta + D)})$ established by Tsybakov et al. [21] for estimating the level sets of an unknown density.

Next, we recover the exact level sets, defined as follows.

**Definition 8.**

$$L_f^*(\lambda) := \{x \in X : f(x) = \lambda\}.$$ 

We use the following estimator.

$$\hat{L}_f^*(\lambda) := \{x \in X : \lambda - 2\epsilon < f_k(x) < \lambda + 2\epsilon\}.$$ 

The next result states that $L_f^*(\lambda)$ can also be recovered with Hausdorff guarantees.

**Theorem 3 ((Exact)-Level Set Recovery).** Let $f$ be continuous and satisfy $\beta$-regularity at level $\lambda$. Suppose $f_k$ satisfies

$$\sup_{x \in X} |f(x) - f_k(x)| \leq \epsilon,$$

where $0 < \epsilon < \frac{1}{2} \cdot \hat{C} \cdot \min\{r_M, r_0\}^\beta$. If

$$n \geq \frac{16 \cdot (2\hat{C})^{D/\beta} \cdot \log(4/\delta) \cdot D \log n}{\gamma \cdot v_D \cdot p_{X,0} \cdot \epsilon^{D/\beta}},$$

then with probability at least $1 - \delta$,

$$d_H(L_f^*(\lambda), \hat{L}_f^*(\lambda)) \leq (3\epsilon/\hat{C})^{1/\beta}.$$ 

It must be noted that the exact level set has a lower dimension than $D$, yet we can still recover it with strong Hausdorff guarantees.

5 **Global Maxima Estimation**

In this section, we give guarantees on estimating the global maxima of $f$.

**Definition 9.** $x_0$ is a maxima of $f$ if $f(x) < f(x_0)$ for all $x \in B(x_0, r) \setminus \{x_0\}$ for some $r > 0$.

We then make the following assumptions, which states that $f$ has a unique maxima, where it has a negative-definite Hessian.

**Assumption 4.** $f$ has a unique maxima $x_0 := \arg\max_{x \in X} f(x)$ and $f$ has a negative-definite Hessian at $x_0$. 

These assumptions lead to the following, which states that $f$ has quadratic smoothness and decay around $x_0$.

**Lemma 1** (Dasgupta and Kpotufe [5]). Let $f$ satisfy Assumption. Then there exists $C, C', r_M, \lambda > 0$ such that the following holds.

$$
\hat{C} \cdot |x_0 - x|^2 \leq f(x_0) - f(x) \leq \hat{C} \cdot |x_0 - x|^2
$$

for all $x \in A_0$ where $A_0$ is a connected component of $\{x: f(x) \geq \lambda\}$ and $A_0$ contains $B(x_0, r_M)$.

We utilize the following estimator, which is the maximizer of $f_k$ amongst sample points $X = \{x_1, \ldots, x_n\}$.

$$
\hat{x} := \arg\max_{x \in X} f_k(x).
$$

We next give the result of the accuracy of $\hat{x}$ in estimating $x_0$.

**Theorem 4.** Suppose that $f$ is continuous and that Assumptions 1, 2, 3, and 4 hold. Let $k$ satisfy

$$
k \geq 2^{10} \cdot D \log^2(4/\delta) \cdot \log n,
$$

$$
k \leq \frac{1}{2} \cdot \gamma \cdot v_D \cdot \min \left\{ r_D^0, \left( \frac{\hat{C} \cdot r_M^2}{32 \cdot C} \right)^{D/2} \right\} \cdot n.
$$

Then the following holds with probability at least $1 - \delta$.

$$
|\hat{x} - x_0|^2 \leq \max \left\{ \frac{32\sigma}{C} \sqrt{\frac{D \log n + \log(2/\delta)}{k}}, \frac{32\hat{C}}{C} \cdot \gamma \cdot v_D \cdot n, \frac{2k}{\gamma \cdot p_{X,0} \cdot v_D \cdot n} \right\}.
$$

**Remark 5.** Taking $k \approx n^{-4/(4+D)}$ optimizes the above expression so that $|\hat{x} - x_0| \leq \tilde{O}(n^{-1/(4+D)})$. This can be compared to the minimax rate for mode estimation $O(n^{-1/(4+D)})$ established by Tsybakov [20].

**Remark 6.** An analogue for global minima also holds.

## 6 Regression On Manifolds

In this section, we show that if the data has a lower intrinsic dimension, then k-NN will automatically attain rates as if it were in the lower dimensional space and independent of the ambient dimension.

We make the following regularity assumptions which are standard among works in manifold learning e.g. [8, 1].

**Assumption 5.** $P$ is supported on $M$ where:

- $M$ is a $d$-dimensional smooth compact Riemannian manifold without boundary embedded in compact subset $\mathcal{X} \subseteq \mathbb{R}^D$.
- $\mathcal{X}$ has condition number $1/\tau$, which controls the curvature and prevents self-intersection.

Let $p_X$ be the density of $\mathcal{P}$ with respect to the uniform measure on $M$.

We now give the manifold analogues of Theorem 1 and Corollary 1.

**Theorem 5** ($k$-NN Regression Rate). Suppose that Assumptions 2, 3, and 5 hold and that

$$
k \geq 2^{8} \cdot D \log^2(4/\delta) \cdot \log n,
$$

$$
k \leq \frac{1}{4} \left( \min \left\{ r_\tau, \frac{1}{\gamma} \right\} \right)^d \cdot p_{X,0} \cdot v_D \cdot n.
$$

Then with probability at least $1 - \delta$, the following holds in $x \in \mathcal{X}$.

$$
|f(x) - f_k(x)| \leq u_f \left( x, \left( \frac{4k}{v_D \cdot n \cdot p_{X,0}} \right)^{1/d} \right)
$$

$$
+ 2\sigma \sqrt{\frac{D \log n + \log(2/\delta)}{k}}.
$$

Similar to the full dimensional case, we can then apply this to the class of Hölder continuous functions.

**Corollary 2** (Rate for Hölder continuous functions). Suppose that Assumptions 2, 3, and 5 hold and that

$$
k \geq 2^{8} \cdot D \log^2(4/\delta) \cdot \log n,
$$

$$
k \leq \frac{1}{4} \left( \min \left\{ r_\tau, \frac{1}{\gamma} \right\} \right)^d \cdot p_{X,0} \cdot v_D \cdot n.
$$

If $f$ is Hölder continuous (i.e. $|f(x) - f(x')| \leq C_\alpha |x - x'|^\alpha$), then the following holds

$$
P \left( \sup_{x \in \mathcal{X}} |f(x) - f_k(x)| \leq C_\alpha \left( \frac{4k}{v_D \cdot n \cdot p_{X,0}} \right)^{\alpha/d} \right)
$$

$$
+ 2\sigma \sqrt{\frac{D \log n + \log(2/\delta)}{k}} \geq 1 - \delta.
$$

**Remark 7.** Taking $k = O(n^{2\alpha/(2\alpha + d)})$ gives us a rate of $O(n^{-\alpha/(2\alpha + d)})$, which is more attractive than the full dimensional version $O(n^{-\alpha/(2\alpha + D)})$ when intrinsic dimension $d$ is lower than ambient dimension $D$.

## 7 Proofs

### 7.1 Supporting Results

Suppose that $P$ is the distribution corresponding to $p_X$. Let $P_n$ be the empirical distribution w.r.t. $x_1, \ldots, x_n$. We
need the following result giving guarantees on the masses of empirical balls with respect to the mass of true balls.

**Lemma 2** (Chaudhuri and Dasgupta [3]). Pick $0 < \delta < 1$. Assume that $k \geq D \log n$. Then with probability at least $1 - \delta/2$, for every ball $B \subset \mathbb{R}^D$ we have

\[ \mathcal{P}(B) \geq C_{\delta,n} \sqrt{D \log n} \frac{\sqrt{n}}{n} \Rightarrow \mathcal{P}_n(B) > 0 \]

\[ \mathcal{P}(B) \geq \frac{k}{n} + C_{\delta,n} \sqrt{\frac{1}{n}} \Rightarrow \mathcal{P}_n(B) \geq \frac{k}{n} \]

\[ \mathcal{P}(B) \leq \frac{k}{n} - C_{\delta,n} \sqrt{\frac{1}{n}} \Rightarrow \mathcal{P}_n(B) < \frac{k}{n} \]

where $C_{\delta,n} := 16 \log(2/\delta) \sqrt{D \log n}$.

### 7.2 Proof for $k$-NN Regression

The next result bounds $r_k(x)$ uniformly in $x \in \mathcal{X}$.

**Lemma 3.** The following holds with probability at least $1 - \delta/2$. If

\[ 2^8 \cdot D \log^2(4/\delta) \cdot \log n \leq k \leq \frac{1}{2} \cdot \gamma \cdot v_D \cdot r_D \cdot n, \]

then

\[ \sup_{x \in \mathcal{X}} r_k(x) \leq \left( \frac{2k}{\gamma v_D \cdot n \cdot p_{X,0}} \right)^{1/D}. \]

**Proof.** Let $r := \left( \frac{2k}{\gamma v_D \cdot n \cdot p_{X,0}} \right)^{1/D}$. We have

\[ \mathcal{P}(B(x, r)) \geq \gamma \inf_{x' \in B(x, r) \cap \mathcal{X}} p_X(x') \cdot v_D r^D \geq \gamma p_{X,0} v_D r^D = \frac{2k}{n}. \]

By Lemma 2 and the condition on $k$, it follows that with probability $1 - \delta/2$, uniformly in $x \in \mathcal{X}$, $\mathcal{P}_n(B(x, r)) \geq \frac{1}{n}$. Hence, $r_k(x) < r$ and the result follows immediately.

The next result bounds the number of distinct $k$-NN sets over $\mathcal{X}$.

**Lemma 4.** Let $M$ be the number of distinct $k$-NN sets over $\mathcal{X}$, that is, $M := \{ N_k(x) : x \in \mathcal{X} \}$. Then

\[ M \leq D \cdot n^D. \]

**Proof.** First, let $A$ be the partitioning of $\mathcal{X}$ induced by the $\binom{n}{2}$ hyperplanes defined as the perpendicular bisectors of each pair of points $x_i, x_j$ for $i \neq j$. Let us denote this set of hyperplanes as $\mathcal{H}$. We have that if $x, x'$ are in the same partition of $A$, then $N_k(x) = N_k(x')$. If not, then any path from $x$ to $x'$ must cross some perpendicular bisector in $N_k(x') - N_k(x)$, which would be a contradiction. Thus, $M \leq |A|$.

Now we will bound $|A|$. Since $\mathcal{H}$ is finite, choose vectors $e_1, \ldots, e_d$ such that they form an orthogonal basis of $\mathbb{R}^d$ and none of these vectors are perpendicular to any $H \in \mathcal{H}$. Let $e_1, \ldots, e_d$ induce hyperplanes $H_1, \ldots, H_d$, respectively (i.e. $H_i$ being the orthogonal complement of $e_i$). Without loss of generality, orient the space such that $e_1$ is the vertical direction (i.e. so that we can use descriptions such as 'above' and 'below'). For each region in $\mathcal{A}$ that is bounded below, associate such a region to its lowest point. Then it follows that there are at most $\binom{n}{D}$ of these regions since they are the intersection of $D$ hyperplanes.

We next count the regions unbounded below. Place $H_1$ below the lowest point corresponding the regions in $\mathcal{A}$ that were bounded below. Then we have that the regions unbounded below are $\{ A \in \mathcal{A} : A \cap H_1 \neq \emptyset \}$. It thus remains now to count $A_1 := \{ A \cap H_1 : A \in \mathcal{A}, A \cap H_1 \neq \emptyset \}$.

We now orient the space so that $e_2$ corresponds to the vertical direction. Then we can repeat the same procedure and for each region in $A_1$ that is bounded below with the lowest point. There are at most $\binom{n}{D-1}$ since they are an intersection of $D - 1$ hyperplanes in $\mathcal{H}$ along with $H_1$, and then placing $e_2$ sufficiently low, the remaining regions correspond to $A_2 := \{ A \cap H_1 \cap H_2 : A \in \mathcal{A}, A \cap H_1 \cap H_2 \neq \emptyset \}$.

Continuing this process, it follows that when we orient $e_i$ to be the vertical direction, in order to count $A_i := \{ A \cap H_1 \cap \cdots \cap H_i : A \in \mathcal{A}, A \cap H_1 \cap \cdots \cap H_i \neq \emptyset \}$, the number of regions in $A_i$ bounded below is at most $\binom{n}{D-i}$ and the remaining ones are correspond to $A_{i+1}$.

It thus follows that $|A| \leq \sum_{i=0}^{D} \binom{n}{i} \leq D \cdot n^D$, as desired.

**Proof of Theorem 7** We have

\[ |f_k(x) - f(x)| \]

\[ = \left| \frac{1}{|N_k(x)|} \sum_{i=1}^{n} (\xi_i + f(x_i) - f(x)) \cdot 1 [x_i \in N_k(x)] \right| \]

\[ \leq \left| \frac{1}{|N_k(x)|} \sum_{i=1}^{n} (f(x_i) - f(x)) \cdot 1 [x_i \in N_k(x)] \right| + \left| \frac{1}{|N_k(x)|} \sum_{i=1}^{n} \xi_{x_i} \cdot 1 [x_i \in N_k(x)] \right| \]

\[ \leq u_f(x, r_k(x)) + \left| \frac{1}{|N_k(x)|} \sum_{i=1}^{n} \xi_{x_i} \cdot 1 [x_i \in N_k(x)] \right|. \]

The first term can be viewed as the bias term and the second can be viewed as variance term.
Then probability at least 
\[ u_f(x, r_k(x)) \leq u_f \left( x, \left( \frac{2k}{\gamma \cdot X_0 \cdot v_D \cdot n} \right)^{1/D} \right). \]

For the variance term, we have by Hoeffding’s inequality that if
\[ A_x := \left\| \frac{1}{k} \sum_{i=1}^{n} \xi_i \cdot 1 \left[ x_i \in N_k(x) \right] \right\| \]
then
\[ \mathbb{P} \left( A_x \geq \frac{2\sigma \cdot t}{\sqrt{k}} \right) \leq \exp \left(-t^2\right). \]
Taking \( t = \sqrt{D \log n + \log(2D/\delta)} \), then we have
\[ \mathbb{P} \left( A_x \geq \frac{2\sigma \cdot t}{\sqrt{k}} \right) \leq \frac{\delta}{2D \cdot n^D}. \]

By Lemma 3 and union bound, it follows that
\[ \mathbb{P} \left( \sup_{x \in X} A_x \geq \frac{2\sigma \cdot t}{\sqrt{k}} \right) \leq \frac{\delta}{2}. \]
Hence, we have with probability at least \( 1 - \delta \),
\[ |f(x) - f_k(x)| \leq u_f \left( x, \left( \frac{2k}{\gamma \cdot P_{X_0} \cdot v_D \cdot n} \right)^{1/D} \right) + 2\sigma \sqrt{\frac{D \log n + \log(2D/\delta)}{k}}, \]
uniformly in \( x \in X \). \( \square \)

In fact, it is easy to see that a simple modification to the proof will yield the following.

**Corollary 3** (k-NN Regression Upper and Lower Bounds). Let
\[ \hat{u}_f(x, r) := \sup_{x' \in B(x, r)} f(x') - f(x) \]
\[ \hat{u}_f(x, r) := \sup_{x' \in B(x, r)} f(x) - f(x') \]
\[ \varepsilon_{\text{var}} := 2\sigma \sqrt{\frac{D \log n + \log(2D/\delta)}{k}} \]
\[ \varepsilon_k := \left( \frac{2k}{\gamma \cdot P_{X_0} \cdot v_D \cdot n} \right)^{1/D}. \]

Suppose that Assumptions 7, 2, and 3 hold and that
\[ k \geq 2^8 \cdot D \log^2(4/\delta) \cdot \log n. \]
Then probability at least \( 1 - \delta \), the following holds uniformly in \( x \in X \).
\[ f_k(x) \leq f(x) + \hat{u}_f(x, \varepsilon_k) + \varepsilon_{\text{var}} \]
\[ f_k(x) \geq f(x) - \hat{u}_f(x, \varepsilon_k) - \varepsilon_{\text{var}}. \]

### 7.3 Proofs for Level Set Estimation

**Proof of Theorem 2** Let \( \tilde{r} := (2\epsilon / C) \). We have
\[ \sup_{X \setminus (L_f(\lambda) \oplus \tilde{r})} f_k(x) \leq \lambda - \tilde{C} \beta + \epsilon < \lambda. \]
This shows that \( \tilde{L}_f(\lambda) \subseteq L_f(\lambda) \oplus \tilde{r} \subseteq L_f(\lambda) \oplus 2\tilde{r} \). It remains to show the other direction, that
\[ L_f(\lambda) \subseteq \tilde{L}_f(\lambda) \oplus \tilde{r}. \]
Define \( \tilde{r} := (\epsilon / (2\tilde{C})) \). Since \( d_H(\tilde{L}_f(\lambda), L_f(\lambda + \epsilon)) \leq \tilde{r} \), and \( \tilde{r} < \tilde{r} \), it suffices to show that
\[ L_f(\lambda + \epsilon) \subseteq \tilde{L}_f(\lambda) \oplus \tilde{r}. \]
To do this, it is enough to show that for all \( x \in L_f(\lambda + \epsilon) \),
\[ \mathcal{P}_n(B(x, \tilde{r})) > 0, \]
and that (2) any \( x' \in B(x, \tilde{r}) \cap X \) satisfies \( f_k(x') \geq \lambda \). We have
\[ \mathcal{P}(B(x, \tilde{r})) \geq \frac{\gamma \cdot v_D \cdot \nu_D \cdot \nu_{X_0}}{16 \log(4/\delta) \cdot D \cdot \log n}, \]
where the last inequality holds by the condition on \( n \). Thus by Lemma 2, \( \mathcal{P}_n(B(x, \tilde{r})) > 0 \). Finally, we have
\[ \inf_{x' \in B(x, \tilde{r})} f_k(x') \geq \lambda + \epsilon - \tilde{C} \beta > \lambda, \]
as desired. \( \square \)

**Proof of Theorem 3** Let \( \hat{r} := (3\epsilon / \tilde{C}) \). We have
\[ \sup_{(L_f^*(\lambda) \oplus \hat{r}) \setminus L_f(\lambda)} f_k(x) \leq \sup_{(L_f^*(\lambda) \oplus \hat{r}) \setminus L_f(\lambda)} f(x) + \epsilon \]
\[ \leq \lambda - \tilde{C} \beta + \epsilon \leq \lambda - 2\epsilon. \]
Next,
\[ \sup_{(L_f^*(\lambda) \oplus \hat{r}) \setminus L_f(\lambda)} f_k(x) \geq \sup_{(L_f^*(\lambda) \oplus \hat{r}) \setminus L_f(\lambda)} f(x) - \epsilon \]
\[ \geq \lambda + \tilde{C} \beta - \epsilon \geq \lambda + 2\epsilon. \]
It follows that \( \hat{L}_f^*(\lambda) \subseteq L_f^*(\lambda) \oplus \hat{r} \). It now remains to show that \( L_f^*(\lambda) \subseteq \hat{L}_f^*(\lambda) \oplus \hat{r} \). Define \( \hat{r} := (\epsilon / (2\tilde{C})) \).
Since \( \tilde{r} < \hat{r} \), it suffices to show that for every \( x \in L_f^*(\lambda) \),
(1) that
\[ \mathcal{P}_n(B(x, \hat{r})) > 0, \]
and (2) that every $x' \in B(x, \tilde{r})$ satisfies $\lambda - 2\epsilon < f_k(x') < \lambda + 2\epsilon$. We have

$$\mathcal{P}(B(x, \tilde{r})) \geq \frac{\gamma \cdot v_D \cdot \tilde{r}^D \cdot P_{X,0}}{16 \log(4/\delta) D \log n},$$

where the last inequality holds by the condition on $n$. Thus by Lemma 2, $\mathcal{P}_n(B(x, \tilde{r})) > 0$. Finally, we have

$$\inf_{x' \in B(x, \tilde{r})} f_k(x') \geq \lambda - \epsilon - \tilde{C} \tilde{r}^d > \lambda - 2\epsilon,$$

and

$$\sup_{x' \in B(x, \tilde{r})} f_k(x') \leq \lambda + \epsilon + \tilde{C} \tilde{r}^d < \lambda + 2\epsilon,$$

as desired.

\subsection*{7.4 Proof of Global Maxima Estimation}

\textbf{Proof of Theorem 4.} Define the following.

$$\epsilon_{\text{var}} := 2\sigma \sqrt{\frac{D \log n + \log(2/\delta)}{k}}$$

$$\epsilon_k := \left( \frac{2k}{\gamma \cdot P_{X,0} \cdot v_D \cdot n} \right)^{1/D}$$

$$\tilde{r}^2 := \max\{16\epsilon_{\text{var}}/\tilde{C}, (2\epsilon_k/c)^2\},$$

where $\tilde{r}^2 = \tilde{C}/8\tilde{C}'$. The goal is now to show $|x - x_0| \leq \tilde{r}$. The proof now mirrors that of Theorem 1 of Dasgupta and Kpotufe \cite{DasguptaKpotufe}. It suffices to show that

$$\sup_{x \in X \setminus B(x_0, r_n)} f_k(x) < \inf_{x \in B(x_0, r_n)} f_k(x),$$

where $r_n = d(x_0, X)$. We have by Corollary 3

$$\sup_{x \in X \setminus B(x_0, \tilde{r})} f_k(x) \leq \sup_{x \in X \setminus B(x_0, \tilde{r})} f(x) + \hat{u}(x, \epsilon_k) + \epsilon_{\text{var}} \leq \sup_{x \in X \setminus B(x_0, \tilde{r})} f(x) + \hat{u}(x, \tilde{r}/2) + \epsilon_{\text{var}} \leq \sup_{x \in X \setminus B(x_0, \tilde{r}/2)} f(x) + \epsilon_{\text{var}} \leq f(x_0) - \tilde{C}(\tilde{r}/2)^2 + \epsilon_{\text{var}}.$$

On the other hand,

$$\inf_{x \in B(x_0, r_n)} f_k(x) \geq \inf_{x \in B(x_0, r_n)} f(x) - \hat{u}(x, \epsilon_k) - \epsilon_{\text{var}} \geq \inf_{x \in B(x_0, \tilde{r}/2)} f(x) - \hat{u}(x, c\tilde{r}/2) - \epsilon_{\text{var}} \geq \inf_{x \in B(x_0, c\tilde{r})} f(x) - \epsilon_{\text{var}} \geq f(x_0) - \tilde{C}(c\tilde{r})^2 - \epsilon_{\text{var}}.$$

The result now follows from our choice of $\tilde{r}$.

\subsection*{7.5 Proof of Regression on Manifolds}

We need the following guarantee on the volume of the intersection of a Euclidean ball and $M$; this is required to get a handle on the true mass of the ball under $\mathcal{P}$ in later arguments. The proof can be found in \cite{Guan}. \begin{lemma} \textbf{(Ball Volume).} If $0 < r < \min\{\tau/(4d), 1/\tau\}$, and $x \in M$ then

$$1 - \tau^2 r^2 \leq \frac{\text{vol}_d(B(x, r) \cap M)}{v_d r^d} \leq 1 + 4d \cdot r/\tau,$$

where $\text{vol}_d$ is the volume w.r.t. the uniform measure on $M$.

\end{lemma}

The next is the manifold analogue of Lemma 3.

\begin{lemma} \textbf{Suppose that Assumptions 2, 3, and 5 hold.} The following holds with probability at least $1 - \delta/2$. If

$$k \geq 2^8 \cdot D \log^{(4/\delta)} \cdot \log n,$$

$$k \leq \frac{1}{4} \left( \min\{\frac{\tau}{4d \cdot \tau}\} \right)^d \cdot p_{X,0} \cdot v_d \cdot n,$$

then for all $x \in M$

$$r_k(x) \leq \left( \frac{4k}{v_d \cdot n \cdot p_{X,0}} \right)^{1/d}.$$ \end{lemma}

\textbf{Proof.} Let $v = \left( \frac{4k}{v_d \cdot n \cdot p_{X,0}} \right)^{1/d}$. We have

$$\mathcal{P}(B(x, r)) \geq \inf_{x' \in B(x, \tau r) \cap M} p_{X}(x') \cdot \text{vol}_d(B(x, r) \cap M) \geq p_{X,0} \cdot (1 - \tau^2 r^2) \cdot v_d r^d \geq \frac{1}{2} p_{X,0} v_d r^d \geq \frac{2k}{n}.$$ 

By Lemma \cite{Guan} and the condition on $k$, it follows that with probability $1 - \delta/2$, uniformly in $x \in X$, $\mathcal{P}_n(B(x, r)) \geq \frac{2k}{n}$. Hence, $r_k(x) < r$ and the result follows immediately.

\textbf{Theorem 3 now follows by replacing the usage of Lemma 3 with Lemma 6.}

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