

Curve Reconstruction from Noisy Samples

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Abstract

We present an algorithm to reconstruct a collection of disjoint smooth closed curves from noisy samples. Our noise model assumes that the samples are obtained by first drawing points on the curves according to a locally uniform distribution followed by a uniform perturbation in the normal directions. Our reconstruction is faithful with probability approaching 1 as the sampling density increases.

1 Introduction

The combinatorial curve reconstruction problem has been extensively studied recently by computational geometers. The input consists of sample points on a collection of unknown disjoint smooth closed curves denoted by F . The problem calls for computing a set of polygonal curves that are provably *faithful*. That is, as the sampling density increases, the polygonal curves should converge to F .

Several algorithms have been proposed in the geometric modeling and image processing literature that achieve good experimental results. Fang and Gossard [11] proposed to fit a deformable curve by minimizing some spring energy function. Dedieu and Favardin [4] described a method to order and connect sample points on an unknown curve. Taubin and Ronfard [20] proposed to construct a mesh covering the sample points and then extract a polygonal curve that fits the sample points. Pottmann and Randrup [19] used a pixel-based technique to thin an input point cloud to a curve. This image thinning technique can handle noise, but it is difficult to come up with an appropriate pixel size. Goshtasby [15] obtained a reconstruction by tracing points that locally maximize a certain inverse distance function involving the noisy sample points. The traced points form the reconstruction. Lee [16] proposed a

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variant of the moving least-squares method by Levin [17, 18]. Using a weighted regression, a new point is computed for each noisy sample point such that the new points cluster around some curve. Then the new points are decimated to produce a reconstruction. Although good experimental results are obtained with the above methods, there is no guarantee on the faithfulness of the reconstruction.

Amenta, Bern, and Eppstein [2] obtained the first provably faithful curve reconstruction algorithm. They proposed a *2D crust* algorithm whose output is provably faithful if the input satisfies the ϵ -sampling condition for any $\epsilon < 0.252$. For each point x on F , the *local feature size* $f(x)$ at x is defined as the distance from x to the medial axis of F . For $0 < \epsilon < 1$, a set S of samples is an ϵ -sampling of F if for any point $x \in F$, there exists a sample $s \in S$ such that $\|s - x\| \leq \epsilon \cdot f(x)$ [2]. The algorithm by Amenta, Bern, and Eppstein invokes the computation of a Voronoi diagram or Delaunay triangulation twice. Gold and Snoeyink [14] presented a simpler algorithm that invokes the computation of Voronoi diagram or Delaunay triangulation only once. Later, Dey and Kumar [6] proposed a *NN-crust* algorithm for this problem. Since we will use the NN-crust algorithm, we briefly describe it. For each sample s in S , connect s to its nearest neighbor in S . Afterwards, if a sample s is incident on only one edge e , connect s to the closest sample among all samples u such that su makes an obtuse angle with e . The output curve is faithful for any $\epsilon \leq 1/3$ [6]. Dey, Mehlhorn, and Ramos [7] proposed a *conservative-crust* algorithm to handle curves with endpoints. Funke and Ramos [12] proposed an algorithm to handle curves that may have sharp corners and endpoints. Dey and Wenger [8, 9] also described algorithms and implementation for handling sharp corners. Giesen [13] discovered that the traveling salesperson tour through the samples is a faithful reconstruction, but this approach cannot handle more than one curve. Althaus and Mehlhorn [1] showed that such a traveling salesperson tour can be constructed in polynomial time.

Noise often arises in collecting the input samples. For example, when the input samples are obtained from 2D images by scanning. The noisy samples are typically classified into two types. The first type are samples that cluster around F but they generally do not lie on F . The second type are outliers that lie relatively far from F . No combinatorial algorithm known so far can compute a faithful reconstruction in the presence of noise. In this paper, we propose a method that can handle noise of the first type for a set of disjoint smooth closed curves. We assume that the input does not contain outliers. We propose a probabilistic model of noisy samples and prove that our reconstruction is faithful with probability approaching 1 as the number of samples increases. For simplicity and notational convenience, we assume throughout this paper that $\min_{x \in F} f(x) = 1$ and F consists of a single smooth closed curve, although our algorithm works when F contains more than one curve.

We prove that our algorithm returns a reconstruction which is faithful with probability at least $1 - O(n^{-\Omega(\frac{\ln \omega}{f_{\max}} n - 1)})$, where n is the number of input samples, ω is an arbitrary positive constant, and $f_{\max} = \max_{x \in F} f(x)$. The novelty of our algorithm is a method to cluster samples so that each cluster comes from a relatively flat portion of F . This allows us to estimate new points that lie close to F . We believe that this clustering approach will also be useful for recognizing non-smooth features. Our strategy resembles Lee's method [16] in spirit. But we use purely geometric operations to estimate new points instead of optimizing a weighted regression.

The rest of the paper is organized as follows. Section 2 discusses our sampling and noise model. Section 3 describes our algorithm. Section 4 states the main theorem of this paper and gives an overview

of the analysis leading to it. Section 5 introduces the basic notations and some basic geometric lemmas. In Sections 6–10, we give the detailed proofs. We conclude in Section 11 and discuss some related problems, in particular, the problem of reconstructing surfaces from noisy samples.

2 Sampling and noise model

We use probabilistic sampling and noise models. A sample is generated by drawing a point from F followed by randomly perturbing the point in the normal direction. In a sense, it models the location of points on the curve by an input device, followed by perturbation due to noise. Let $L = \int_F \frac{1}{f(x)} dx$. The drawing of points from F follows the probability density function $\frac{1}{L \cdot f(x)}$. That is, the probability of drawing a point from a curve segment η is equal to $\int_\eta \frac{1}{f(x)} dx$ divided by L . This is known as the *locally uniform distribution*. The distribution of each sample is independently identical.

A point p drawn from F is perturbed in the normal direction. The perturbation is uniformly distributed within an interval that has p as the midpoint, width 2δ , and aligns with the normal direction at p . Thus δ models the noise amplitude. Note that the noise amplitude δ remains fixed regardless of the number of points drawn from F . Although the noise perturbation is restrictive, it isolates the effect of noise from the sampling distribution which allows an initial study of noise handling. It seems necessary that δ is less than 1. Otherwise, as the minimum local feature size is 1, the perturbed points from different parts of F will mix up at some place and it seems very difficult to estimate the unknown curve F around that neighborhood. For our analysis to work, we assume that $\delta \leq 1/(25\rho^2)$ where $\rho \geq 5$ is a constant chosen a priori by our algorithm. We emphasize that the value of δ is unknown to our algorithm.

One may consider other sampling distributions. A more restrictive model is the *uniform distribution*, in which the probability of drawing a point from a curve segment η is equal to $\frac{\text{length}(\eta)}{\text{length}(F)}$. This model is attractive because it is natural to sample in a uniform fashion in the absence of any information about the local feature sizes. Despite the apparent difference, the locally uniform distribution is strongly related to the uniform distribution which can be seen as follows. When η is short, the Lipschitz property of the local feature sizes implies that the probability of drawing a point from η in the locally uniform model is $\Theta(\frac{\int_\eta dx}{L \cdot f(c)})$ for any point $c \in \eta$. This is equivalent to $\Theta(\frac{\text{length}(\eta)}{L \cdot f(c)})$. If we treat L and $\text{length}(F)$ as intrinsic constants for F , the probabilities of sampling in the locally uniform distribution and the uniform distribution differ only by a factor of local feature size. Thus our analysis for the locally uniform distribution can be adapted easily for the uniform distribution case, basically by slashing off a factor of local feature size. In particular, the reconstruction is faithful with probability at least $1 - O(n^{-\Omega(\ln^\omega n - 1)})$ instead of $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$.

Our algorithm and analysis do not make use of any estimation of local feature sizes. This is demonstrated by the fact that our analysis can be adapted to the uniform distribution case as briefly explained above. Our algorithm constructs a small neighborhood around each noisy sample, and from this small neighborhood, one can extract upper and lower bounds on the local feature size. However, the two bounds differ by a factor that tends to infinity as the sampling density increases. So the small neighborhood does not offer any reliable estimation of the local feature size. (We will elaborate on this point when we describe our algorithm.) In fact, we do not know how to obtain such estimation in the presence

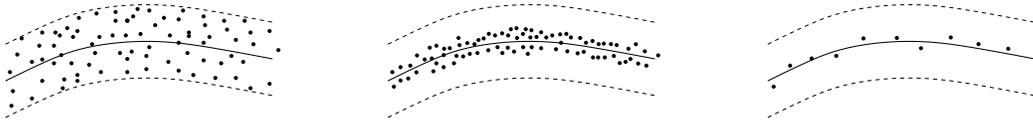


Figure 1: The left figure shows the noisy samples. The middle figure shows the new points computed. The right figure shows the remaining points after pruning.

of noise, without effectively solving the reconstruction problem first. After solving the reconstruction problem, one may possibly estimate the local feature sizes using the Voronoi diagram of the reconstruction as an approximation of the medial axis. This is beyond the scope of this paper though.

3 Algorithm

Our algorithm consists of three main steps, POINT ESTIMATION, PRUNING, and OUTPUT. In the POINT ESTIMATION step, the algorithm filters out the noise and computes new points that are provably much less noisy than the input samples. Since the sampling density is high, the distances of these new points from F can still be much larger than the distances among them. Thus a direct reconstruction using all of the new points would produce a highly jagged polygonal curve. As a remedy, in the PRUNING step, the algorithm decimates the points so that the interpoint distances in the pruned subset is large relative to their distances from F . See Figure 1. Finally, in the OUTPUT step, we can run any provably good combinatorial curve reconstruction algorithm. We choose to run NN-crust [6]. The following pseudocode gives a high level description of the above three steps and more details of the pruning step. For each point $x \in \mathbb{R}^2$ that does not lie on the medial axis of F , we use \tilde{x} to denote the point on F closest to x . That is, \tilde{x} is the projection of x onto F . (We are not interested in points on the medial axis.)

POINT ESTIMATION: For each sample s , we construct a thin rectangle $refined(s)$. The long axis of $refined(s)$ passes through s and its orientation approximates the normal at \tilde{s} . The center of $refined(s)$ is the new point s^* desired. The distance $\|s^* - \tilde{s}\|$ approaches zero as $n \rightarrow \infty$.

PRUNING: We sort the points s^* in decreasing order of $width(refined(s))$. Then we scan the sorted list and select a subset of center points: when we select the current center point s^* , we delete all center points u^* from the sorted list such that $\|s^* - u^*\| \leq width(refined(s))^{1/3}$.

OUTPUT: We run the NN-crust algorithm on the selected center points and return the output curve.

The main objective of POINT ESTIMATION is to align the long axis of $refined(s)$ with the normal at \tilde{s} . This is instrumental to proving that $\|s^* - \tilde{s}\|$ approaches zero as $n \rightarrow \infty$. The construction of $refined(s)$ is done in three steps. We give a highlight first before providing the details.

First, we compute a small disk $initial(s)$ centered at s . We prove upper and lower bounds on the radius of $initial(s)$, but their ratio is $\Theta(\frac{n^{1/4}}{\ln(1+\omega)^{1/4}n})$ which tends to infinity as $n \rightarrow \infty$. So $initial(s)$ does not provide a reliable estimate of $f(\tilde{s})$. Second, we grow the disk neighborhood around s until

the samples inside the disk fit inside a strip whose width is small relative to the radius of the disk. The final disk is the *coarse neighborhood* of s and it is denoted by $coarse(s)$. The radius of $coarse(s)$ is in the order of $\delta + \text{radius}(initial(s))$. The orientation of the strip approximates the tangent at \tilde{s} . Since F can bend quite a lot within $coarse(s)$, the approximation error may be in the order of $\sin^{-1} \delta$. Thus an improved estimate is needed. Third, we shrink $coarse(s)$ to a smaller disk. We take a slab perpendicular to $strip(s)$ bounded by two parallel tangent lines of the shrunken disk. We rotate the slab around s to minimize the spread of the samples inside along the direction of the slab. Because of the minimization of the spread of samples inside, we can show that the orientation of the final slab approximates the normal at \tilde{s} well.

We provide the details of the three steps in POINT ESTIMATION below. Let $\omega > 0$ and $\rho \geq 5$ be two predefined constants.

INITIAL DISK: We compute a disk D centered at s that contains $\ln^{1+\omega} n$ samples. Then we set $initial(s)$ to be the disk centered at s with radius $\sqrt{\text{radius}(D)}$. For sufficiently large n , the radius of D is less than 1, which implies that $initial(s)$ contains D . Figure 2 shows an illustration.

COARSE NEIGHBORHOOD: We initialize $coarse(s) = initial(s)$ and compute an infinite strip $strip(s)$ of minimum width that contains all samples inside $coarse(s)$. We grow $coarse(s)$ and maintain $strip(s)$ until $\frac{\text{radius}(coarse(s))}{\text{width}(strip(s))} \geq \rho$. The final disk $coarse(s)$ is the *coarse neighborhood* of s . Figure 2 illustrates the growth process.

REFINED NEIGHBORHOOD: Let N_s be the upward direction perpendicular to $strip(s)$. The candidate neighborhood $candidate(s, \theta)$ is the slab that contains s in the middle and makes a signed acute angle θ with N_s . The width of $candidate(s, \theta)$ is equal to the minimum of $\sqrt{\text{radius}(initial(s))}$ and $\text{radius}(coarse(s))/3$. The angle θ is positive (resp., negative) if it is on right (resp., left) of N_s . Figure 3 shows the initial candidate neighborhood that is perpendicular to $strip(s)$. We enclose the samples in $candidate(s, \theta) \cap coarse(s)$ by two parallel lines that are orthogonal to the direction of $candidate(s, \theta)$. These two lines form a rectangle $rectangle(s, \theta)$ with the boundary lines of $candidate(s, \theta)$. The width of $rectangle(s, \theta)$ is the width of $candidate(s, \theta)$. The height of $rectangle(s, \theta)$ is its length along the direction of $candidate(s, \theta)$. We vary θ within the range $[-\pi/10, \pi/10]$ to find an orientation that minimizes the height of $rectangle(s, \theta)$. Figure 3 illustrates the rotation and the bounding rectangle. Let θ^* be the minimizing angle. The *refined neighborhood* of s is $rectangle(s, \theta^*)$ and is denoted by $refined(s)$. We return the center point s^* of $refined(s)$.

A few remarks are in order. Recall that $\min_{x \in F} f(x)$ is assumed to be 1. For sufficiently large n (i.e., when the sampling is dense enough), the radius of $initial(s)$ is less than 1. So in the REFINED NEIGHBORHOOD step, $\sqrt{\text{radius}(initial(s))} > \text{radius}(initial(s))$. Clearly, $coarse(s)$ contains $initial(s)$. So the width of $candidate(s, \theta)$ and $refined(s)$ is at least $\text{radius}(initial(s))/3$ and at most $\sqrt{\text{radius}(initial(s))} < 1$.

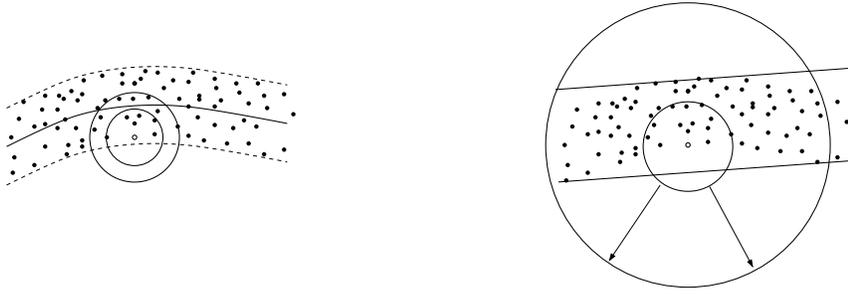


Figure 2: On the left, the white dot is the sample s , the inner disk is D , and the outer disk is $initial(s)$. On the right, we grow $initial(s)$ until $strip(s)$ has a relatively large aspect ratio. The final disk is $coarse(s)$.

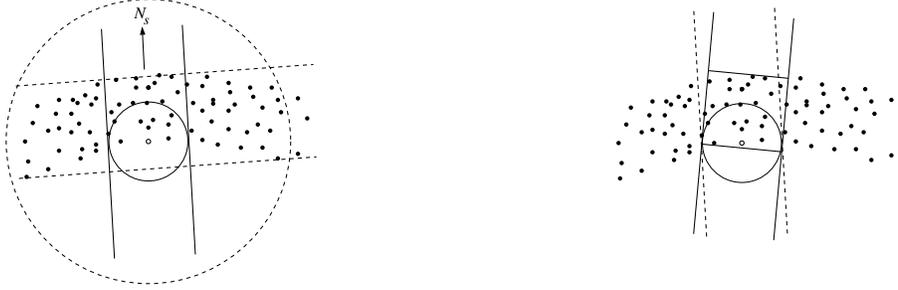


Figure 3: On the left, the initial candidate neighborhood is the one perpendicular to $strip(s)$. On the right, as we rotate the candidate neighborhood, we maintain the smallest bounding rectangle of all samples inside.

4 Overview of analysis

Our goal is to prove the following result:

Main Theorem Assume that $\delta \leq 1/(25\rho^2)$ and $\rho \geq 5$. Let n be the number of noisy samples from a smooth closed curve. For sufficiently large n , our algorithm computes a polygonal closed curve that has the following properties with probability at least $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$.

- For each output vertex s^* , $\|s^* - \tilde{s}\| = O((\frac{\ln^{1+\omega} n}{n})^{1/8} f(\tilde{s})^{1/4})$.
- For each output edge r^*s^* , the angle between r^*s^* and the tangent at \tilde{s} is $O((\frac{\ln^{1+\omega} n}{n})^{1/48} f(\tilde{s})^{25/24})$.
- The output curve is homeomorphic to the smooth closed curve.

We first give an overview of the proof strategies here before diving into details later. The hardest part is to argue that the point s^* that we estimate for the sample s indeed lies very closely to the curve. To illustrate the intuition, we assume that the curve is a flat horizontal segment locally at \tilde{s} . See Figure 4(a). So the noisy samples in the local neighborhood lie within a band B of width 2δ . Thus the final $coarse(s)$ must have radius $\Theta(\rho\delta + \text{radius}(initial(s)))$ in order to meet the stopping criterion of growing $coarse(s)$. Next, we would like to argue that the slope of $strip(s)$ approximates the slope of

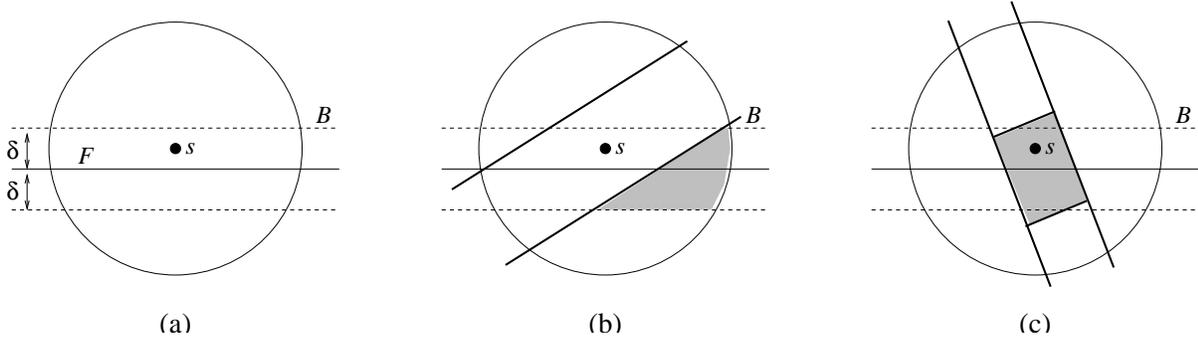


Figure 4: The left figure shows $coarse(s)$, the noise band B , and F . In the middle figure, the bold strip is $strip(s)$ and the shaded area is the significant area of B outside $strip(s)$. The shaded area should be non-empty with high probability. In the right figure, the shaded rectangle is the candidate rectangle.

the tangent at \tilde{s} . We prove this by contradiction and assume that $strip(s)$ is tilted a lot. So a significant area of B lies outside $strip(s)$ as shown in Figure 4(b). Our goal is to show that this area contains a noisy sample with high probability. Therefore, with high probability, $strip(s)$ cannot be much tilted from the horizontal.

Directly discussing the emptiness of an arbitrary area (whether it contains a noisy sample or not) is quite hard given the continuous distributions. We get around this by decomposing the space around F into small cells. Since the cells have more regular shape, we can show that each cell is non-empty with high probability and we can also bound the diameters of the cells. The cell diameter approaches zero as the sampling density increases. The bound on the cell diameter enables us to show that the area of B outside $strip(s)$ in Figure 4(b) contains a cell. So the area contains a noisy sample with high probability.

The next step is to construct the refined neighborhood of s so as to obtain an improved estimate of the normal at \tilde{s} . This is done by rotating a candidate rectangle to minimize its height. See Figure 4(c). The width of the candidate rectangle is set to be the minimum of $\sqrt{\text{radius}(\text{initial}(s))}$ and $\text{radius}(coarse(s))/3$. Clearly, we want the width to be small in order to generate a large variation in the height even when we have a small angular deviation from the normal at \tilde{s} . In fact, we want to show that $\text{radius}(\text{initial}(s))$ approaches zero as the sampling density increases. Recall that $\text{initial}(s)$ is generated by identifying the $\ln^{1+\omega} n$ nearest samples to s . We are to show that the number of samples inside a cell is at least $\ln^{1+\omega} n$ with high probability. Thus $\text{radius}(\text{initial}(s))$ is no more than the cell diameter. In Figure 4(c), when we rotate the candidate rectangle, its upper and lower sides may invade the interior of the band B . This is because there may not be any noisy sample on the band boundary. Still, we want to keep the upper and lower sides of the candidate rectangle near the band boundary, otherwise we would not have a big increase in height despite the angular deviation from the normal at \tilde{s} . Fortunately, as the cells are non-empty with high probability, the gaps between the upper and lower sides and the band boundary must be too narrow for a single cell to fit in.

We have not discussed one important phenomenon so far. Since δ is unknown, it may be arbitrarily small. In this case, $\text{radius}(coarse(s))$ is only lower bounded by $\text{radius}(\text{initial}(s))$ as we grow

$coarse(s)$ from $initial(s)$. Thus we need to establish a lower bound on $radius(initial(s))$, and hence $radius(coarse(s))$. We construct another decomposition of the space around F into slabs. Then by upper bounding the number of samples in each slab, we can lower bound $radius(initial(s))$ by the slab “width”.

The decompositions of the space around F into cells and slabs are introduced in Section 6. The detailed proofs for the radii bound of $initial(s)$ and $coarse(s)$, and the angular error between $strip(s)$ and the tangent at \tilde{s} are given in Section 7. In Section 8, we give the detailed proof for the angular error between the long axis of $refined(s)$ and the normal at \tilde{s} , and then we bound $\|s^* - \tilde{s}\|$. In Section 9, we obtain the homeomorphism result by extending the NN-crust analysis. In Section 10, we put everything together to prove the Main Theorem.

5 Notations and preliminaries

We call the bounded region enclosed by F the *inside* of F and the unbounded region the *outside* of F . For $0 < \alpha \leq \delta$, F_α^+ (resp., F_α^-) is the curve that passes through the points q outside (resp., inside) F such that $\|q - \tilde{q}\| = \alpha$. We use F_α to mean F_α^+ or F_α^- when it is unimportant to distinguish between inside and outside. F can be visualized as the boundary of the union of the medial disks enclosed by F . If we increase the radii of all such medial disks by α , F_α^+ is the boundary of the union of the expanded disks. F_α^- has a similar interpretation after decreasing the radii of all such medial disks by α . It follows that F and F_α have the same medial axis.

The *normal segment* at a point $p \in F$ is the line segment consisting of the points q on the normal of F at p such that $\|p - q\| \leq \delta$. Given two points x and y on F , we use $F(x, y)$ to denote the curved segment traversed from x to y in clockwise direction. We use $|F(x, y)|$ to denote the length of $F(x, y)$.

The following are some technical lemmas on some geometric properties of F_α . Their proofs can be found in the appendix. Lemma 5.1 lower bounds the radius of the tangent disk at any point on F_α . Lemma 5.2 shows that a small neighborhood of a point p on F_α is flat enough to fit inside a double cone at p with small aperture. Lemma 5.3 proves the small normal variation between two nearby points on F_α .

Lemma 5.1 *Any point p on F_α has two tangent disks with radii $f(\tilde{p}) - \alpha$ whose interior do not intersect F_α .*

For each point p on F_α , take the double cone of points q such that pq makes an angle $(\pi - \theta)/2$ or less with the support line of the normal at p . We denote the complement of this double cone by $cocone(p, \theta)$. Note that $cocone(p, \theta)$ is a double cone with apex p and angle θ .

Lemma 5.2 *Let p be a point on F_α . Let D be a disk centered at p with radius less than $2(1 - \alpha)f(\tilde{p})$.*

- (i) *For any point $q \in F_\alpha \cap D$, the distance of q from the tangent at p is at most $\frac{\|p-q\|^2}{2(1-\alpha)f(\tilde{p})}$.*
- (ii) *$F_\alpha \cap D \subseteq cocone(p, 2 \sin^{-1} \frac{radius(D)}{2(1-\alpha)f(\tilde{p})})$.*

Lemma 5.3 Let p be a point on F_α . Let D be a disk centered at p with radius at most $\frac{(1-\alpha)f(\bar{p})}{4}$. For any point $u \in F_\alpha \cap D$, the acute angle between the normals at p and u is at most $2 \sin^{-1} \frac{\|p-u\|}{(1-\alpha)f(\bar{p})} \leq 2 \sin^{-1} \frac{\text{radius}(D)}{(1-\alpha)f(\bar{p})}$.

6 Decompositions

We will use two types of decompositions, β -partition and β -grid. Let $0 < \beta < 1$ be a parameter. We identify a set of cut-points on F as follows. We pick an arbitrary point c_0 on F as the first cut-point. Then for $i \geq 1$, we find the point c_i such that c_i lies in the interior of $F(c_{i-1}, c_0)$, $|F(c_{i-1}, c_i)| = \beta^2 f(c_{i-1})$, and $|F(c_i, c_0)| \geq \beta^2 f(c_i)$. If c_i exists, it is the next cut-point and we continue. Otherwise, we have computed all the cut-points and we stop. The β -partition is the arrangement of F_δ^+ , F_δ^- , and the normal segments at the cut-points. Figure 5 shows an example. We call each face of the β -partition a β -slab. The β -partition consists of a row of slabs stabbed by F .

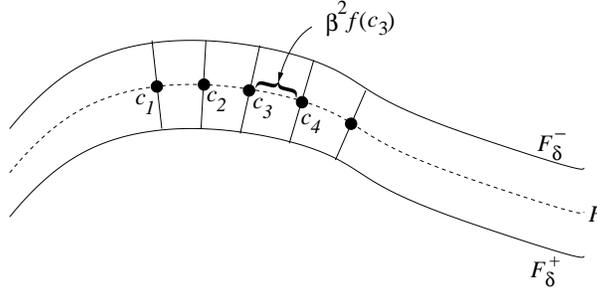


Figure 5: β -partition.

The cut-points for a β -grid are picked differently. We pick an arbitrary point c_0 on F as the first cut-point. Then for $i \geq 1$, we find the point c_i such that c_i lies in the interior of $F(c_{i-1}, c_0)$, $|F(c_{i-1}, c_i)| = \beta f(c_{i-1})$, and $|F(c_i, c_0)| \geq \beta f(c_i)$. If c_i exists, it is the next cut-point and we continue. Otherwise, we have computed all the cut-points and we stop. The β -grid is the arrangement of the following:

- The normal segments at the cut-points.
- F , F_δ^+ , and F_δ^- .
- F_α^+ and F_α^- where $\alpha = i\beta\delta$ and i is an integer between 1 and $\lfloor 1/\beta \rfloor - 1$.

The β -grid has a grid structure. Figure 6 shows an example. We call each face of the β -grid a β -cell. There are $O(1/\beta)$ rows of cells “parallel to” F .

Given a β -partition, we claim that for every consecutive pairs of cut-points c_{i-1} and c_i , $\beta^2 f(c_{i-1}) \leq |F(c_{i-1}, c_i)| \leq 3\beta^2 f(c_{i-1})$. For almost all consecutive pairs of cut-points c_{i-1} and c_i , $|F(c_{i-1}, c_i)| = \beta^2 f(c_{i-1})$ by construction. The last pair c_k and c_0 constructed may be an exception. We know that $|F(c_k, c_0)| \geq \beta^2 f(c_k)$. When we try to place c_{k+1} , we find that $|F(c_{k+1}, c_0)| < \beta^2 f(c_{k+1})$. So $|F(c_k, c_0)| \leq \beta^2 f(c_k) + \beta^2 f(c_{k+1})$. By the Lipschitz condition, $f(c_{k+1}) \leq f(c_k) + \|c_k - c_{k+1}\| \leq f(c_k) + \beta^2 f(c_k)$. Thus $|F(c_k, c_0)| \leq (2\beta^2 + \beta^4)f(c_k) \leq 3\beta^2 f(c_k)$.

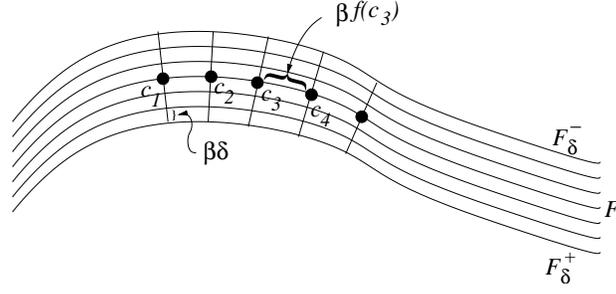


Figure 6: β -grid.

Similarly, given a β -grid, we can show that for every consecutive pairs of cut-points c_{i-1} and c_i , $\beta f(c_{i-1}) \leq |F(c_{i-1}, c_i)| \leq 3\beta f(c_{i-1})$.

In Section 6.1, we bound the diameter of a β -cell. In Section 6.2, we lower bound the width of a β -slab. In Section 6.3, we analyze the probabilities of some β -slabs and β -cells containing certain numbers of samples.

6.1 Diameter of a β -cell

We need a technical lemma before proving an upper bound on the diameter of a β -cell.

Lemma 6.1 *Assume that $\beta \leq 1/12$. Let p and q be two points on F_α such that $|F(\tilde{p}, \tilde{q})| \leq 3\beta f(\tilde{p})$. Then $\|p - q\| \leq \|\tilde{p} - \tilde{q}\| + 7\beta\delta$.*

Proof. Refer to Figure 7. Let r be the point $q - \tilde{q} + \tilde{p}$. Without loss of generality, assume that $\angle \tilde{p}pr \leq \angle \tilde{p}rp$. Lemma 5.3 implies that $\angle p\tilde{p}r \leq 2\sin^{-1} 3\beta$. Therefore, $\angle \tilde{p}rp \geq \pi/2 - \sin^{-1} 3\beta$. By

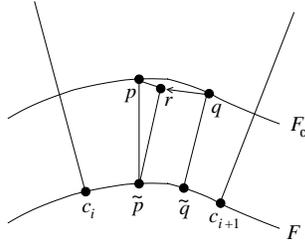


Figure 7: Illustration for Lemma 6.1.

sine law, $\|p - r\| = \frac{\|p - \tilde{p}\| \cdot \sin \angle p\tilde{p}r}{\sin \angle \tilde{p}rp} \leq \frac{\delta \sin(2\sin^{-1} 3\beta)}{\cos(\sin^{-1} 3\beta)}$. Note that $\sin(2\sin^{-1} 3\beta) \leq 2\sin(\sin^{-1} 3\beta) = 6\beta$ and since $\beta \leq 1/12$, $\cos(\sin^{-1} 3\beta) \geq \cos(\sin^{-1}(1/4)) > 0.9$. So $\|p - r\| \leq 6\beta\delta/(0.9) < 7\beta\delta$. By triangle inequality, we get $\|p - q\| \leq \|q - r\| + \|p - r\| = \|\tilde{p} - \tilde{q}\| + \|p - r\| < \|\tilde{p} - \tilde{q}\| + 7\beta\delta$. \square

Lemma 6.2 *Assume that $\beta \leq 1/12$ and $\delta < 1$. Let C be any β -cell that lies between the normal segments at the cut-points c_i and c_{i+1} . Then the diameter of C is at most $14\beta f(c_i)$.*

Proof. Let s and t be two points in C . Let p be the projection of s towards \tilde{s} onto a side of C . Similarly, let q be the projection of t towards \tilde{t} onto the same side of C . Note that $\tilde{p} = \tilde{s}$ and $\tilde{q} = \tilde{t}$. The triangle

inequality and Lemma 6.1 imply that

$$\begin{aligned}\|s - t\| &\leq \|p - q\| + \|p - s\| + \|q - t\| \\ &\leq \|\tilde{p} - \tilde{q}\| + 7\beta\delta + \|p - s\| + \|q - t\|.\end{aligned}$$

Since $\|\tilde{p} - \tilde{q}\| = \|\tilde{s} - \tilde{t}\| \leq 3\beta f(c_i)$ and both $\|p - s\|$ and $\|q - t\|$ are at most $2\beta\delta$, the diameter of C is at most $3\beta f(c_i) + 11\beta\delta \leq 14\beta f(c_i)$. \square

6.2 Slab width

The next lemma lower bounds the width of slab in a β -partition.

Lemma 6.3 *Assume that $\delta \leq 1/8$ and $\beta \leq 1/6$. Let c_i and c_{i+1} be two consecutive cut-points of a β -partition. For any point on the normal segment at c_{i+1} (resp., c_i), its distance from the support line of the normal segment at c_i (resp., c_{i+1}) is at least $|F(c_i, c_{i+1})|/6$.*

Proof. Assume that the normal at c_i is vertical. Take any two points $p, q \in F_\alpha$ such that $\tilde{p} = c_i$ and $\tilde{q} = c_{i+1}$. We first bound the distance from q to the support line of the normal segment at c_i . The same approach also works for the distance from p to the support line of the normal segment at c_{i+1} .

Let r be the orthogonal projection of q onto the tangent to F_α at p . Observe that the distance of q from the support line of the normal segment at c_i is $\|p - r\|$. We are to prove that $\|p - r\| \geq |F(c_i, c_{i+1})|/6$. For any point $x \in F_\alpha(p, q)$, we use θ_x to denote the angle between the normals at \tilde{x} and c_i . By Lemma 5.3, we have $\theta_x \leq 2 \sin^{-1} \frac{\|c_i - \tilde{x}\|}{f(c_i)}$. Since $\tilde{x} \in F(c_i, c_{i+1})$, we have $\|c_i - \tilde{x}\| \leq |F(c_i, \tilde{x})| \leq |F(c_i, c_{i+1})|$. Thus $\theta_x \leq 2 \sin^{-1} \frac{|F(c_i, c_{i+1})|}{f(c_i)}$. By our assumption on β , $\frac{|F(c_i, c_{i+1})|}{f(c_i)} \leq 3\beta^2 \leq 1/12$. It follows that $\sin^{-1} \frac{|F(c_i, c_{i+1})|}{f(c_i)} < \frac{2|F(c_i, c_{i+1})|}{f(c_i)}$. Therefore,

$$\theta_x \leq \frac{4|F(c_i, c_{i+1})|}{f(c_i)} \tag{1}$$

$$\leq 12\beta^2. \tag{2}$$

This implies that $F_\alpha(p, q)$ is monotone along the tangent to F_α at p ; otherwise, there is a point $x \in F_\alpha(p, q)$ such that $\theta_x = \pi/2 > 12\beta^2$, a contradiction. It follows that $F(c_i, c_{i+1})$ is also monotone along the tangent to F at c_i . Refer to Figure 8. Assume that p lies below c_i , and q lies to the right of p . Let r' be the orthogonal projection of c_{i+1} onto the tangent to F at c_i . The monotonicity of $F(c_i, c_{i+1})$ implies that

$$\|c_i - r'\| = \int_{F(c_i, c_{i+1})} \cos \theta_x dx \stackrel{(2)}{\geq} |F(c_i, c_{i+1})| \cdot \cos(12\beta^2) > 0.8|F(c_i, c_{i+1})|,$$

as $\cos(12\beta^2) > \cos(0.5) > 0.8$. Let d be the horizontal distance between r and r' . Observe that $d = \|c_{i+1} - q\| \cdot \sin \theta_q \leq \delta \theta_q$, which is at most $4\delta|F(c_i, c_{i+1})|$ by (1). We conclude that

$$\begin{aligned}\|p - r\| &\geq \|c_i - r'\| - d \\ &\geq (0.8 - 4\delta)|F(c_i, c_{i+1})| \\ &\stackrel{\delta \leq 1/8}{>} \frac{|F(c_i, c_{i+1})|}{4}.\end{aligned}$$

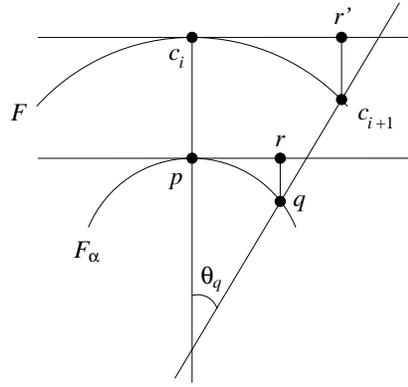


Figure 8: Illustration for Lemma 6.3.

This lower bounds the distance from q to the support line of the normal segment at c_i .

Let d_p be the distance from p to the support line of the normal segment at c_{i+1} . We can use the same approach to lower bound d_p . The only difference is that for any point $x \in F_\alpha(p, q)$, the angle ϕ_x between the normals at \tilde{x} and c_{i+1} satisfies

$$\phi_x \leq 2 \sin^{-1} \frac{|F(c_i, c_{i+1})|}{f(c_{i+1})}.$$

Note that the denominator is $f(c_{i+1})$ instead of $f(c_i)$ in (1). Nevertheless, by the Lipschitz condition, $f(c_{i+1}) \geq f(c_i) - \|c_i - c_{i+1}\| \geq f(c_i) - |F(c_i, c_{i+1})| \geq (1 - 3\beta^2)f(c_i)$, which is at least $11f(c_i)/12$ as $3\beta^2 \leq 1/12$. Therefore,

$$\phi_x \leq 2 \sin^{-1} \frac{12|F(c_i, c_{i+1})|}{11f(c_i)} \leq 2 \cdot \frac{24|F(c_i, c_{i+1})|}{11f(c_i)} < \frac{5|F(c_i, c_{i+1})|}{f(c_i)} \leq 15\beta^2.$$

Observe that $\phi_x \leq 15\beta^2 < \pi/2$. So $F_\alpha(p, q)$ and $F(c_i, c_{i+1})$ are monotone along the tangents to F_α at q and F at c_{i+1} , respectively. Also, $\cos \phi_x \geq \cos(15\beta^2) \geq \cos(0.5) > 0.8$. Hence, by imitating the previous derivation of the lower bound of $\|p - r\|$, we obtain

$$\begin{aligned} d_p &\geq (0.8 - 5\delta)|F(c_i, c_{i+1})| \\ &\stackrel{\delta \leq 1/8}{>} \frac{|F(c_i, c_{i+1})|}{6}. \end{aligned}$$

□

6.3 Number of samples in cells and slabs

We first need a lemma that estimates the probability of a sample point lying inside certain β -cells and β -slabs.

Lemma 6.4 *Let $\lambda_k = \sqrt{\frac{k^2 \ln^{1+\omega} n}{n}}$ for some positive constant k . Let $r \geq 1$ be a parameter. Let C be a (λ_k/r) -slab or (λ_k/r) -cell. Let s be a sample. There exist constants κ_1 and κ_2 such that if n is so large that $\lambda_k \leq 1/6$, then $\kappa_2 \lambda_k^2 / r^2 \leq \Pr(s \in C) \leq \kappa_1 \lambda_k^2 / r^2$.*

Proof. Recall that $L = \int_F \frac{1}{f(x)} dx$. Assume that C lies between the normal segments at the cut-points c_i and c_{i+1} . We use η to denote $F(c_i, c_{i+1})$ as a short hand. By our assumption on λ_k , for any point $x \in \eta$, if C is a λ_k -cell, then $\|x - c_i\| \leq 3\lambda_k f(c_i)/r \leq f(c_i)/2$; if C is a λ_k -slab, then $\|x - c_i\| \leq 3\lambda_k^2 f(c_i)/r^2 \leq f(c_i)/12$. The Lipschitz condition implies that $f(c_i)/2 \leq f(x) \leq 3f(c_i)/2$. If C is a λ_k -slab, then $\Pr(s \in C) = \Pr(\tilde{s} \text{ lies on } \eta)$, which is $\frac{1}{L} \cdot \int_\eta \frac{1}{f(x)} dx \in [\frac{2\lambda_k^2}{3Lr^2}, \frac{6\lambda_k^2}{Lr^2}]$. If C is λ_k -cell, then $\Pr(\tilde{s} \text{ lies on } \eta) = \frac{1}{L} \cdot \int_\eta \frac{1}{f(x)} dx \in [\frac{2\lambda_k}{3Lr}, \frac{6\lambda_k}{Lr}]$. Since $\Pr(s \in C \mid \tilde{s} \text{ lies on } \eta) \in [\frac{\lambda_k \delta}{2\delta r}, \frac{2\lambda_k \delta}{2\delta r}] = [\frac{\lambda_k}{2r}, \frac{\lambda_k}{r}]$, $\Pr(s \in C) \in [\frac{\lambda_k^2}{3Lr^2}, \frac{6\lambda_k^2}{Lr^2}]$. \square

The following Chernoff bound [10] will be needed.

Lemma 6.5 *Let the random variables X_1, X_2, \dots, X_n be independent, with $0 \leq X_i \leq 1$ for each i . Let $S_n = \sum_{i=1}^n X_i$, and let $E(S_n)$ be the expected value of S_n . Then for any $\sigma > 0$, $\Pr(S_n \leq (1 - \sigma)E(S_n)) \leq \exp(-\frac{\sigma^2 E(S_n)}{2})$, and $\Pr(S_n \geq (1 + \sigma)E(S_n)) \leq \exp(-\frac{\sigma^2 E(S_n)}{2(1 + \sigma/3)})$.*

We are ready to analyze the probabilities of some β -slabs and β -cells containing certain numbers of samples.

Lemma 6.6 *Let $\lambda_k = \sqrt{\frac{k^2 \ln^{1+\omega} n}{n}}$ for some positive constant k . Let $r \geq 1$ be a parameter. Let C be a (λ_k/r) -slab or (λ_k/r) -cell. Let κ_1 and κ_2 be the constants in Lemma 6.4. Whenever n is so large that $\lambda_k \leq 1/6$, the following hold.*

- (i) C is non-empty with probability at least $1 - n^{-\Omega(\ln^\omega n/r^2)}$.
- (ii) Assume that $r = 1$. For any constant $\kappa > \kappa_1 k^2$, the number of samples in C is at most $\kappa \ln^{1+\omega} n$ with probability at least $1 - n^{-\Omega(\ln^\omega n)}$.
- (iii) Assume that $r = 1$. For any constant $\kappa < \kappa_2 k^2$, the number of samples in C is at least $\kappa \ln^{1+\omega} n$ with probability at least $1 - n^{-\Omega(\ln^\omega n)}$.

Proof. Let $X_i (i = 1, \dots, n)$ be a random binomial variable taking value 1 if the sample point s_i is inside C , and value 0 otherwise. Let $S_n = \sum_{i=1}^n X_i$. Then $E(S_n) = \sum_{i=1}^n E(X_i) = n \cdot \Pr(s_i \in C)$. This implies that

$$E(S_n) \leq \frac{\kappa_1 n \lambda_k^2}{r^2} = \frac{\kappa_1 k^2 \ln^{1+\omega} n}{r^2}, \quad E(S_n) \geq \frac{\kappa_2 n \lambda_k^2}{r^2} = \frac{\kappa_2 k^2 \ln^{1+\omega} n}{r^2}.$$

By Lemma 6.5,

$$\begin{aligned} \Pr(S_n \leq 0) &= \Pr(S_n \leq (1 - 1)E(S_n)) \\ &\leq \exp\left(-\frac{E(S_n)}{2}\right) \\ &\leq \exp\left(-\Omega\left(\frac{\ln^{1+\omega} n}{r^2}\right)\right). \end{aligned}$$

Consider (ii). Let $\sigma = \frac{\kappa}{\kappa_1 k^2} - 1 > 0$. Since $r = 1$, we have

$$\kappa \ln^{1+\omega} n = \kappa_1 n \lambda_k^2 (1 + \sigma) \geq (1 + \sigma)E(S_n).$$

By Lemma 6.5,

$$\begin{aligned}
\Pr(S_n > \kappa \ln^{1+\omega} n) &\leq \Pr(S_n > (1 + \sigma)E(S_n)) \\
&\leq \exp\left(-\frac{\sigma^2 E(S_n)}{2 + 2\sigma/3}\right) \\
&= \exp(-\Omega(\ln^{1+\omega} n)).
\end{aligned}$$

Consider (iii). Let $\sigma = 1 - \frac{\kappa}{\kappa_2 k^2} > 0$. Since $r = 1$, we have

$$\kappa \ln^{1+\omega} n = \kappa_2 n \lambda_k^2 (1 - \sigma) \leq (1 - \sigma)E(S_n).$$

By Lemma 6.5,

$$\begin{aligned}
\Pr(S_n < \kappa \ln^{1+\omega} n) &\leq \Pr(S_n < (1 - \sigma)E(S_n)) \\
&\leq \exp\left(-\frac{\sigma^2 E(S_n)}{2}\right) \\
&= \exp(-\Omega(\ln^{1+\omega} n)).
\end{aligned}$$

□

7 Coarse neighborhood

In this section, we bound the radii of $initial(s)$ and $coarse(s)$ for each sample s . Then we show that $strip(s)$ provides a rough estimate of the slope of the tangent to F at \tilde{s} . Recall that $\lambda_k = \sqrt{\frac{k^2 \ln^{1+\omega} n}{n}}$.

7.1 Radius of $initial(s)$

Lemma 7.1 *Let h be a constant less than $\sqrt{\frac{1}{3\kappa_1}}$ and let m be a constant greater than $\sqrt{\frac{2}{\kappa_2}}$, where κ_1 and κ_2 are the constants in Lemma 6.4. Let $\psi_h = \lambda_h/3$ and $\psi_m = \sqrt{14\lambda_m}$. Let s be a sample. If $\delta \leq 1/8$, $\lambda_h \leq 1/12$, and $\lambda_m \leq 1/12$, then*

$$\psi_h \sqrt{f(\tilde{s})} \leq \text{radius}(initial(s)) \leq \psi_m \sqrt{f(\tilde{s})}$$

with probability at least $1 - O(n^{-\Omega(\ln^\omega n)})$.

Proof. Let D be the disk centered at s that contains $\ln^{1+\omega} n$ samples. We first prove the upper bound. Take a λ_m -grid such that s lies on the normal segment at the cut-point c_0 . Let C be the λ_m -cell between the normal segments at c_0 and c_1 that contains s . By Lemma 6.6(iii), C contains at least $2 \ln^{1+\omega} n$ samples with probability at least $1 - n^{-\Omega(\ln^\omega n)}$. Since D contains $\ln^{1+\omega} n$ samples, $\text{radius}(D)$ is less than the diameter of C with probability at least $1 - n^{-\Omega(\ln^\omega n)}$. By Lemma 6.2, $\text{radius}(D) \leq 14\lambda_m f(c_0) = 14\lambda_m f(\tilde{s})$. It follows that $\text{radius}(initial(s)) = \sqrt{\text{radius}(D)} \leq \sqrt{14\lambda_m f(\tilde{s})}$.

Next, we prove the lower bound. Take a λ_h -partition such that s lies on the normal segment at the cut-point c_0 . Consider the cut-points c_j for $-1 \leq j \leq 1$. (We use c_{-1} to denote the last cut-point

picked.) We have $\|c_{-1} - c_0\| \leq |F(c_{-1}, c_0)| \leq 3\lambda_h^2 f(c_{-1}) < 0.03f(c_{-1})$ as $\lambda_h \leq 1/12$. The Lipschitz condition implies that

$$f(c_{-1}) \geq f(c_0)/1.03 > 0.8f(c_0). \quad (3)$$

Let d_{-1} and d_1 be the distances from s to the support lines of the normal segments at c_{-1} and c_1 , respectively. By Lemma 6.3,

$$d_{-1} \geq \frac{|F(c_{-1}, c_0)|}{6} \geq \frac{\lambda_h^2 f(c_{-1})}{6} \stackrel{(3)}{>} \frac{\lambda_h^2 f(c_0)}{8},$$

$$d_1 \geq \frac{|F(c_0, c_1)|}{6} \geq \frac{\lambda_h^2 f(c_0)}{6}.$$

By Lemma 6.6(ii), the λ_h -slabs between c_{-1} and c_0 and between c_0 and c_1 contain at most $\ln^{1+\omega} n/3$ points with probability at least $1 - O(n^{-\Omega(\ln^\omega n)})$. Hence, for D to contain $\ln^{1+\omega} n$ points, $\text{radius}(D) > \max\{d_{-1}, d_1\} \geq \lambda_h^2 f(c_0)/6$. Note that $f(\tilde{s}) = f(c_0)$ as $\tilde{s} = c_0$ by construction. It follows that $\text{radius}(\text{initial}(s)) = \sqrt{\text{radius}(D)} > \lambda_h \sqrt{f(\tilde{s})}/3$. \square

7.2 Radius of $\text{coarse}(s)$

In this section, we prove an upper bound and a lower bound on the radius of $\text{coarse}(s)$.

Lemma 7.2 *Assume $\rho \geq 4$ and $\delta \leq 1/(25\rho^2)$. Let m be the constant and ψ_m be the parameter in Lemma 7.1. Let s be a sample. If $\lambda_m \leq 1/(504\rho^2)$, then*

$$\text{radius}(\text{coarse}(s)) \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})}$$

with probability at least $1 - O(n^{-\Omega(\ln^\omega n)})$.

Proof. Let s_1 and s_2 be points on F_δ^+ and F_δ^- such that $\tilde{s}_1 = \tilde{s}_2 = \tilde{s}$. Let D be the disk centered at s with radius $5\rho\delta + \psi_m \sqrt{f(\tilde{s})}$. By Lemma 7.1, $\psi_m \sqrt{f(\tilde{s})} \geq \text{radius}(\text{initial}(s))$, so D contains $\text{initial}(s)$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n)})$. We are to show that $\text{coarse}(s)$ cannot grow beyond D . First, since $\lambda_m \leq 1/(504\rho^2)$,

$$\psi_m = \sqrt{14\lambda_m} \leq 1/(6\rho) \leq 1/24.$$

Observe that both s_1 and s_2 lie inside D . Since $5\rho\delta \leq 1/(5\rho) \leq 1/20$ and $\psi_m \leq 1/24$, $\text{radius}(D) < (1 - \delta)f(\tilde{s})$. Thus, the distance between any two points in $D \cap F_\delta^+$ is less than $2(1 - \delta)f(\tilde{s})$. By Lemma 5.2(i), the maximum distance between $D \cap F_\delta^+$ and the tangent to F_δ^+ at s_1 is at most $\frac{(5\rho\delta + \psi_m \sqrt{f(\tilde{s})})^2}{2(1 - \delta)f(\tilde{s})} \leq \frac{(5\rho\delta \sqrt{f(\tilde{s})} + \psi_m \sqrt{f(\tilde{s})})^2}{2(1 - \delta)f(\tilde{s})}$ as $f(\tilde{s}) \geq 1$. Thus, this distance is upper bounded by $\frac{(5\rho\delta + \psi_m)^2}{2(1 - \delta)}$ which is less than $0.51(5\rho\delta + \psi_m)^2$ as $\delta \leq 1/(25\rho^2)$. The same is also true for $D \cap F_\delta^-$. It follows that the samples inside D lie inside a strip of width at most $2\delta + 1.1(5\rho\delta + \psi_m)^2 = 2\delta + 1.1(5\rho)^2\delta^2 + 2.2(5\rho)\psi_m\delta + 1.1\psi_m^2$. Since $\delta \leq 1/(25\rho^2)$ and $\psi_m \leq 1/(6\rho)$, we have $1.1(5\rho)^2\delta^2 \leq 1.1\delta$, $2.2(5\rho)\psi_m\delta < 1.84\delta$, and $1.1\psi_m^2 < \psi_m/\rho$. We conclude that the strip width is no more than $2\delta + 1.1\delta + 1.84\delta + \psi_m/\rho < 5\delta + \psi_m/\rho \leq \text{radius}(D)/\rho$. This shows that $\text{coarse}(s)$ cannot grow beyond D . \square

Next, we bound $\text{radius}(\text{coarse}(s))$ from below. We use f_{\max} to denote $\max_{x \in F} f(x)$.

Lemma 7.3 *Assume that $\delta \leq 1/8$ and $\rho \geq 4$. Let h be the constant in Lemma 7.1. Let s be a sample. If $\lambda_h \leq 1/32$, then*

$$\text{radius}(\text{coarse}(s)) \geq \max\{2\sqrt{\rho}\delta, \text{radius}(\text{initial}(s))\}$$

with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.

Proof. Since $\text{coarse}(s)$ is grown from $\text{initial}(s)$, $\text{radius}(\text{coarse}(s)) \geq \text{radius}(\text{initial}(s))$. We are to prove that $\text{radius}(\text{coarse}(s)) \geq 2\sqrt{\rho}\delta$. Let D be the disk that has center s and radius $\text{radius}(\text{coarse}(s))/\sqrt{\rho}$. Let X be the disk centered at \tilde{s} with radius δ . Note that $s \in X$ and X is tangent to F_δ^+ and F_δ^- . Since $\delta \leq 1/8$ and $f(\tilde{s}) \geq 1$, $f(\tilde{s}) - \delta > \delta$ and so Lemma 5.1 implies that X lies inside the finite region bounded by F_δ^+ and F_δ^- .

Suppose that $\text{radius}(\text{coarse}(s)) < 2\sqrt{\rho}\delta$. Then $\text{radius}(D) < 2\delta$. If D contains X , X is a disk inside $D \cap X$ with radius at least $\text{radius}(D)/2$. If D does not contain X , then since $s \in X$, $D \cap X$ contains a disk with radius $\text{radius}(D)/2$. The width of $\text{strip}(s)$ is less than or equal to $\text{radius}(\text{coarse}(s))/\rho = \text{radius}(D)/\sqrt{\rho}$. Thus, $(D \cap X) - \text{strip}(s)$ contains a disk Y such that

$$\text{radius}(Y) \geq \left(\frac{1}{4} - \frac{1}{4\sqrt{\rho}}\right) \cdot \text{radius}(D) \geq \frac{\text{radius}(D)}{8}.$$

Note that Y is empty and Y lies inside the finite region bounded by F_δ^+ and F_δ^- . Take a point $p \in Y$. Since $p \in Y \subseteq D$ and $\text{radius}(D) < 2\delta$, $\|\tilde{p} - \tilde{s}\| \leq \|p - \tilde{p}\| + \|s - \tilde{s}\| + \|p - s\| \leq 4\delta \leq 1/2$ as $\delta \leq 1/8$. The Lipschitz condition implies that $f(\tilde{p}) \leq 3f(\tilde{s})/2$. Observe that $\text{radius}(D) = \text{radius}(\text{coarse}(s))/\sqrt{\rho} \geq \text{radius}(\text{initial}(s))/\sqrt{\rho}$. Thus, Lemma 7.1 implies that $\text{radius}(Y) \geq \text{radius}(D)/8 \geq \lambda_h \sqrt{f(\tilde{s})}/(24\sqrt{\rho}) > \lambda_h \sqrt{f(\tilde{p})}/(30\sqrt{\rho})$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n)})$. Let $\beta = \lambda_h/(420\sqrt{\rho f_{\max}})$. Then $\text{radius}(Y) > 14\beta f(\tilde{p})$. By Lemma 6.2, Y contains a β -cell. By Lemma 6.6(i), this β -cell is empty with probability at most $n^{-\Omega(\ln^\omega n/f_{\max})}$. This implies that $\text{radius}(\text{coarse}(s)) < 2\sqrt{\rho}\delta$ occurs with probability at most $O(n^{-\Omega(\ln^\omega n/f_{\max})})$. \square

7.3 Rough tangent estimate: $\text{strip}(s)$

In this section, we prove that the slope of $\text{strip}(s)$ is a rough estimate of the slope of the tangent at \tilde{s} . We need the following technical lemma about various properties of $\text{coarse}(s)$ and F_α inside $\text{coarse}(s)$. Its proof can be found in the appendix.

Lemma 7.4 *Assume $\rho \geq 5$ and $\delta \leq 1/(25\rho^2)$. Let m be the constant and ψ_m be the parameter in Lemma 7.1. Let s be a sample. If $2\sqrt{\rho}\delta \leq \text{radius}(\text{coarse}(s)) \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})}$ and $\psi_m \leq 1/100$, then for any F_α and for any point $x \in F_\alpha \cap \text{coarse}(s)$, the following hold:*

- (i) $5\rho\delta + \psi_m \leq 0.05$, $\frac{5\rho\delta + \psi_m}{2(1-\delta)} \leq 0.03$, and $\frac{5\rho\delta + \psi_m + 2\delta}{2(1-\delta)} \leq 0.03$,
- (ii) $F_\alpha \cap \text{coarse}(s)$ consists of one connected component,
- (iii) the angle between the normals at s and x is at most $2 \sin^{-1} \frac{5\rho\delta + \psi_m + 2\delta}{(1-\delta)} \leq 2 \sin^{-1}(0.06)$,

- (iv) $x \in \text{cocone}(s_1, 2 \sin^{-1} \frac{5\rho\delta + \psi_m + 2\delta}{2(1-\delta)}) \subseteq \text{cocone}(s_1, 2 \sin^{-1}(0.03))$ where s_1 is the point on F_α such that $\tilde{s}_1 = \tilde{s}$.
- (v) $0.9f(\tilde{s}) < f(\tilde{x}) < 1.1f(\tilde{s})$,
- (vi) if x lies on the boundary of $\text{coarse}(s)$, the distance between s and the orthogonal projection of x onto the tangent at s is at least $0.8 \cdot \text{radius}(\text{coarse}(s))$, and
- (vii) for any $y \in F_\alpha \cap \text{coarse}(s)$, the acute angle between xy and the tangent at x is at most $\sin^{-1}(6\rho\delta + 1.2\psi_m) \leq \sin^{-1}(0.06)$.

We highlight the key ideas before giving the proof of Lemma 7.5. Let \mathcal{B} be the region between F_δ^+ and F_δ^- inside $\text{coarse}(s)$. If $\text{strip}(s)$ makes a large angle with the tangent at \tilde{s} , $\text{strip}(s)$ would cut through \mathcal{B} in the middle. In this case, if $\mathcal{B} \cap \text{strip}(s)$ is narrow, there would be a lot of areas in \mathcal{B} outside $\text{strip}(s)$. But these areas must be empty. Such areas occur with low probability. Otherwise, if $\mathcal{B} \cap \text{strip}(s)$ is wide, we show that $\text{strip}(s)$ can be rotated to reduce its width further, a contradiction. We give the detailed proof below.

Lemma 7.5 *Assume that $\rho \geq 5$ and $\delta \leq 1/(25\rho^2)$. Let m be the constant and ψ_m be the parameter in Lemma 7.1. Let s be a sample. For sufficiently large n , the acute angle between the tangent at \tilde{s} and the direction of $\text{strip}(s)$ is at most $3 \sin^{-1} \frac{5\rho\delta + \psi_m + 2\delta}{(1-\delta)} + \sin^{-1}(6\rho\delta + 1.2\psi_m) \leq 4 \sin^{-1}(0.06)$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Proof. Let ℓ_1 and ℓ_2 be the lower and upper bounding lines of $\text{strip}(s)$. Without loss of generality, we assume that the normal at \tilde{s} is vertical, the slope of $\text{strip}(s)$ is non-negative, $F_\delta^- \cap \text{coarse}(s)$ lies below $F_\delta^+ \cap \text{coarse}(s)$, and $\psi_m \leq 1/100$ for sufficiently large n . Let h and m be the constants and ψ_h and ψ_m be the parameters in Lemma 7.1. We first assume that $\max\{2\sqrt{\rho\delta}, \psi_h\sqrt{f(\tilde{s})}\} \leq \text{radius}(\text{coarse}(s)) \leq 5\rho\delta + \psi_m\sqrt{f(\tilde{s})}$ and take the probability of its occurrence into consideration later. As a short hand, we use η_1 to denote $\frac{5\rho\delta + \psi_m + 2\delta}{(1-\delta)}$ and η_2 to denote $6\rho\delta + 1.2\psi_m$.

Observe that both ℓ_1 and ℓ_2 must intersect the space that lies between F_δ^+ and F_δ^- inside $\text{coarse}(s)$. Otherwise, we can squeeze $\text{strip}(s)$ and reduce its width, a contradiction. If ℓ_1 intersects $F_\alpha \cap \text{coarse}(s)$ twice for some α , then ℓ_1 is parallel to the tangent at some point on $F_\alpha \cap \text{coarse}(s)$. By Lemma 7.4(iii), the direction of $\text{strip}(s)$ makes an angle at most $2 \sin^{-1} \eta_1$ with the horizontal and we are done. Similarly, we are done if ℓ_2 intersects $F_\alpha \cap \text{coarse}(s)$ twice for some α . The remaining case is that both ℓ_1 and ℓ_2 intersect $F_\alpha \cap \text{coarse}(s)$ for any α at most once. Suppose that the acute angle between the direction of $\text{strip}(s)$ and the horizontal is more than $3 \sin^{-1} \eta_1 + \sin^{-1} \eta_2$. We show that this occurs with probability $O(n^{-\Omega(\ln^\omega n/f_{\max})})$.

Let q be the right intersection point between F_δ^- and the boundary of $\text{coarse}(s)$. If ℓ_1 intersects $F_\delta^- \cap \text{coarse}(s)$, let p denote the intersection point; otherwise, let p denote the leftmost intersection point between F_δ^- and the boundary of $\text{coarse}(s)$. Refer to Figure 9(a). We claim that $F_\delta^-(p, q)$ lies below ℓ_1 . If ℓ_1 does not intersect $F_\delta^- \cap \text{coarse}(s)$, then this is clearly true. Otherwise, by Lemma 7.4(iii), the magnitude of the slope of the tangent at p is at most $2 \sin^{-1} \eta_1$. Since the slope of ℓ_1 is more than $3 \sin^{-1} \eta_1 + \sin^{-1} \eta_2$, F_δ^- crosses ℓ_1 at p from above to below. So $F_\delta^-(p, q)$ lies below ℓ_1 .

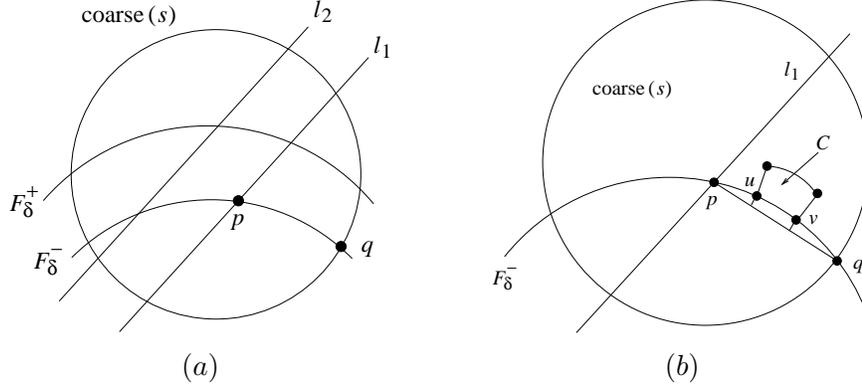


Figure 9: Figure (a) illustrates that $F_\delta^-(p, q)$ lies below ℓ_1 . Figure (b) illustrates our choice of a cell C that lies below ℓ_1 .

We show that $\|p - q\| \leq \psi_h \sqrt{f(\tilde{s})}/2$ with probability at least $1 - n^{-\Omega(\ln^\omega n/f_{\max})}$. Notice that pq is parallel to the tangent to F_δ^- at some point on $F_\delta^-(p, q)$. By Lemma 7.4(iii), the tangent to $F_\delta^-(p, q)$ turns by an angle at most $4 \sin^{-1}(0.06) < \pi/2$ from p to q . This implies that $F_\delta^-(p, q)$ is monotone with respect to the direction perpendicular to pq . We divide pq into three equal segments. Let u and v be the intersection points between $F_\delta^-(p, q)$ and the perpendiculars of pq at the dividing points. Assume that v follows u along $F_\delta^-(p, q)$. Refer to Figure 9(b). Suppose that $\|p - q\| > \psi_h \sqrt{f(\tilde{s})}/2$. Then

$$|F_\delta^-(u, v)| \geq \frac{\|p - q\|}{3} \geq \frac{\psi_h \sqrt{f(\tilde{s})}}{6}. \quad (4)$$

Since $f(\tilde{u}) < 1.1f(\tilde{s})$ by Lemma 7.4(v), $|F_\delta^-(u, v)| > \psi_h \sqrt{f(\tilde{u})}/7$. Consider a $(\lambda_k/\sqrt{f_{\max}})$ -grid where $k = h/294$ and \tilde{u} is a cut-point. (Note that $\lambda_k = \psi_h/98$.) Let C be the $(\lambda_k/\sqrt{f_{\max}})$ -cell that touches $F_\delta^-(u, v)$ and the normal segment through u . By Lemma 6.2, the diameter of C is at most $14\lambda_k \sqrt{f(\tilde{u})} = \psi_h \sqrt{f(\tilde{u})}/7 < |F_\delta^-(u, v)|$. So the bottom side of C lies within $F_\delta^-(u, v)$. Let \mathcal{R} be the region inside $coarse(s)$ that lies below ℓ_1 and above $F_\delta^-(p, q)$. From any point $x \in F_\delta^-(u, v) \cap C$, if we shoot a ray along the normal at x into \mathcal{R} , either the ray will leave C first or the ray will hit ℓ_1 or the boundary of $coarse(s)$ in \mathcal{R} . We are to prove that the distances from x to ℓ_1 and the boundary of $coarse(s)$ in \mathcal{R} are more than $2\lambda_k \delta \geq 2\lambda_k \delta / \sqrt{f_{\max}}$. This shows that the ray always leaves C first, so C lies completely inside \mathcal{R} . Then the upper bound on $\|p - q\|$ follows as C is empty with probability at most $n^{-\Omega(\ln^\omega n/f_{\max})}$ by Lemma 6.6(i).

Consider the distance from any point $x \in F_\delta^-(u, v)$ to ℓ_1 . By Lemma 7.4(iii), the angle between ℓ_1 and the tangent at p (measured by rotating ℓ_1 in the clockwise direction) is at least $3 \sin^{-1} \eta_1 + \sin^{-1} \eta_2 - 2 \sin^{-1} \eta_1 = \sin^{-1} \eta_1 + \sin^{-1} \eta_2$ and at most $\pi/2 + 2 \sin^{-1} \eta_1$. By Lemma 7.4(vii), the acute angle between px and the tangent at p is at most $\sin^{-1} \eta_2$. So the angle between px and ℓ_1 is at least $\sin^{-1} \eta_1$ and at most $\pi/2 + 2 \sin^{-1} \eta_1 + \sin^{-1} \eta_2$. This implies that the distance from x to ℓ_1 is at least $\|p - x\| \cdot \min\{\eta_1, \cos(2 \sin^{-1} \eta_1 + \sin^{-1} \eta_2)\}$. By Lemma 7.4(i), $\eta_1 \leq 0.06 < \cos(3 \sin^{-1}(0.06)) \leq \cos(2 \sin^{-1} \eta_1 + \sin^{-1} \eta_2)$. Therefore, the distance from x to ℓ_1 is at least $\|p - x\| \cdot \eta_1 > 5\rho\delta \cdot \|p - x\| \geq 25\delta \cdot (\|p - q\|/3) \stackrel{(4)}{>} 4\delta\psi_h \sqrt{f(\tilde{s})}$. Since $\lambda_k = \psi_h/98$, this distance is greater than $2\lambda_k \delta$.

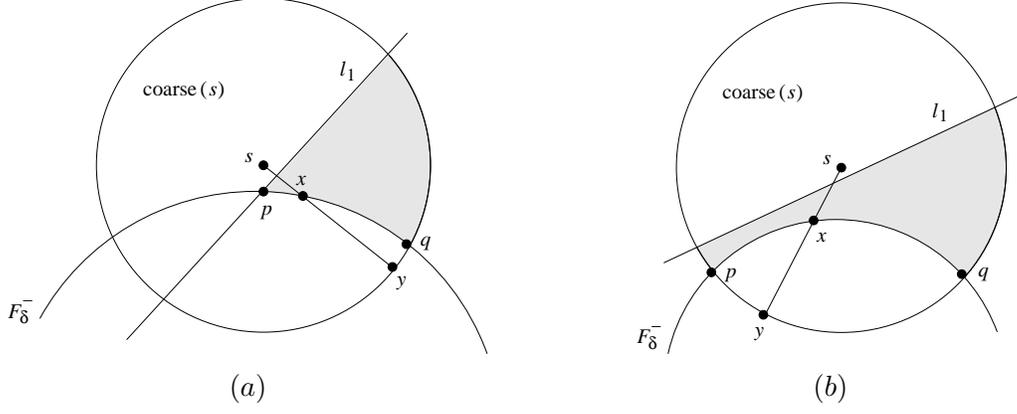


Figure 10: The shaded region denotes \mathcal{R} in both figures. In figure (a), q is the closest point in R to x . In figure (b), p or q is the closet point in R to x .

Next, we consider the distance d from any point $x \in F_\delta^-(u, v)$ to the boundary of $coarse(s)$ in \mathcal{R} . Take a radius sy of $coarse(s)$ that passes through x . Suppose that y lies outside \mathcal{R} . Refer to Figure 10. If l_1 intersects $F_\delta^- \cap coarse(s)$ at p (Figure 10(a)), then $d = \|q - x\|$. If l_1 does not intersect $F_\delta^- \cap coarse(s)$ (Figure 10(b)), then $d = \min\{\|p - x\|, \|q - x\|\}$. Thus, by (4), $d \geq \|p - q\|/3 \geq \psi_h \sqrt{f(\tilde{s})}/6 > 2\lambda_k \delta$. The remaining possibility is that y lies on the boundary of \mathcal{R} . Then either sy is tangent to F_δ^- at x or sy intersects $F_\delta^- \cap coarse(s)$ at least twice. So xy is parallel to the tangent at some point on $F_\delta^- \cap coarse(s)$. By Lemma 7.4(iii), the acute angle between xy and the tangent at x is at most $4 \sin^{-1} \eta_1$. By Lemma 7.4(vii), the acute angle between qx and the tangent at x is at most $\sin^{-1} \eta_2$. So the angle between qx and xy is at most $4 \sin^{-1} \eta_1 + \sin^{-1} \eta_2$. It follows that $d = \|x - y\| \geq \|q - x\| \cdot \cos(4 \sin^{-1} \eta_1 + \sin^{-1} \eta_2) \geq \|q - x\| \cdot \cos(5 \sin^{-1}(0.06)) > 0.9 \cdot \|q - x\| \geq 0.9 \cdot (\|p - q\|/3) \geq 0.15 \psi_h \sqrt{f(\tilde{s})} > 2\lambda_k \delta$.

In all, C lies inside \mathcal{R} . So C must be empty which occurs with probability at most $n^{-\Omega(\ln^\omega n/f_{\max})}$ by Lemma 6.6(i). It follows that $\|p - q\| \leq \psi_h \sqrt{f(\tilde{s})}/2$ with probability at least $1 - n^{-\Omega(\ln^\omega n/f_{\max})}$. By Lemma 7.4(vi), the horizontal distance between q and the left intersection point between F_δ^- and the boundary of $coarse(s)$ is at least $1.6 \cdot \text{radius}(coarse(s)) \geq 1.6 \psi_h \sqrt{f(\tilde{s})} > \|p - q\|$. We conclude that l_1 intersects $F_\delta^- \cap coarse(s)$ exactly once at p .

Refer to Figure 11. Let y be the leftmost intersection point between F_δ^+ and the boundary of $coarse(s)$. Symmetrically, we can also show that l_2 intersects $F_\delta^+ \cap coarse(s)$ exactly once at some point z , $F_\delta^+(y, z)$ lies above l_2 , and $\|y - z\| \leq \psi_h \sqrt{f(\tilde{s})}/2$ with probability at least $1 - n^{-\Omega(\ln^\omega n/f_{\max})}$.

Consider the projections of $F_\delta^+(y, z)$ and $F_\delta^-(p, q)$ onto the horizontal diameter of $coarse(s)$ through s . By Lemma 7.4(vi), the projections of y and q are at distance at least $0.8 \cdot \text{radius}(coarse(s))$ from s . Thus, the distance between the projections of $F_\delta^+(y, z)$ and $F_\delta^-(p, q)$ is at least $1.6 \cdot \text{radius}(coarse(s)) - \|p - q\| - \|y - z\| \geq 1.6 \cdot \text{radius}(coarse(s)) - \psi_h \sqrt{f(\tilde{s})} \geq 1.6 \cdot \text{radius}(coarse(s)) - \text{radius}(coarse(s)) > \text{radius}(coarse(s))/\rho$. That is, this distance is greater than the width of $strip(s)$. But then we can rotate l_1 and l_2 around p and z , respectively, in the clockwise direction to reduce the width of $strip(s)$ while not losing any sample inside $coarse(s)$. See Figure 11. This is impossible. It follows that, under the condition that $\max\{2\sqrt{\rho}\delta, \psi_h \sqrt{f(\tilde{s})}\} \leq \text{radius}(coarse(s)) \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})}$, the acute angle be-

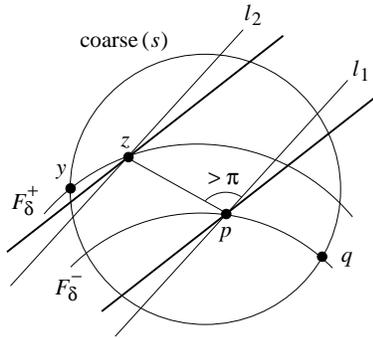


Figure 11: Rotating ℓ_1 and ℓ_2 slightly in the clockwise direction decreases the width of $strip(s)$.

tween the direction of $strip(s)$ and the tangent at \tilde{s} is at most $3 \sin^{-1} \eta_1 + \sin^{-1} \eta_2$ with probability at least $1 - O(n^{\Omega(\ln^\omega n/f_{\max})})$. By Lemmas 7.1, 7.2, and 7.3, the inequalities $\max\{2\sqrt{\rho}\delta, \psi_h \sqrt{f(\tilde{s})}\} \leq \text{radius}(\text{coarse}(s)) \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})}$ hold with probability at least $1 - O(n^{\Omega(\ln^\omega n/f_{\max})})$. So the lemma follows. \square

8 Refined neighborhood

The results in Section 7 show that after the step COARSE NEIGHBORHOOD, the algorithm already has a normal estimate at each noisy sample with an error in the order of $\delta + \psi_m$. However, this error bound does not tend to zero as the sampling density increases. This explains the need for the step REFINED NEIGHBORHOOD in the algorithm. This step will improve the normal estimate so that the error tends to zero as the sampling density increases. This will allow us to prove the pointwise convergence.

We introduce some notations. In the step REFINED NEIGHBORHOOD, we align $candidate(s, \theta)$ with the normal at \tilde{s} by varying θ within $[-\pi/10, \pi/10]$. Recall that θ is the signed acute angle between the upward direction of $candidate(s, \theta)$ and N_s , where N_s is the upward direction perpendicular to $strip(s)$. Let $angle(strip(s))$ denote the signed acute angle between N_s and the upward normal at \tilde{s} . If N_s points to the right of the upward normal at \tilde{s} , $angle(strip(s))$ is positive. Otherwise, $angle(strip(s))$ is negative. We define $\theta_s = \theta + angle(strip(s))$. That is, θ_s is the signed acute angle between the upward direction of $candidate(s, \theta)$ and the upward normal at \tilde{s} . The sign of θ_s is determined in the same way as $angle(strip(s))$. For any F_α and for any point $p \in F_\alpha \cap candidate(s, \theta)$, let γ_p be the signed acute angle between the upward direction of $candidate(s, \theta)$ and the upward normal at \tilde{p} . The sign of γ_p is determined in the same way as $angle(strip(s))$.

We need the following two technical lemmas. Their proofs can be found in the appendix. There are two main results in Lemma 8.1. First, we show that the range of rotation $[-\pi/10, \pi/10]$ of $candidate(s, \theta)$ covers the normal direction at \tilde{s} . Second, we relate γ_p to θ_s . This is useful because we will see that for a proper choice of p , the height of $candidate(s, \theta)$ is directly related to γ_p (and hence to θ_s). We will need to focus on a smaller area inside $candidate(s, \theta)$. Lemma 8.2 bounds distances and angles involving points on F_α inside this smaller area.

Lemma 8.1 Assume that $\delta \leq 1/(25\rho^2)$ and $\rho \geq 5$. Let s be a sample. Let W_s be the width of $\text{candidate}(s, \theta)$. For sufficiently large n , the following hold with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$ throughout the variation of θ within $[-\pi/10, \pi/10]$.

- (i) $W_s \leq 0.1f(\tilde{s})$.
- (ii) $\theta_s \in [-\pi/5, \pi/5]$ and $\theta_s = 0$ for some $\theta \in [-\pi/10, \pi/10]$.
- (iii) Any line, which is parallel to $\text{candidate}(s, \theta)$ and inside $\text{candidate}(s, \theta)$, intersects $F_\alpha \cap \text{coarse}(s)$ for any α exactly once.
- (iv) For any F_α and for any point $p \in F_\alpha \cap \text{candidate}(s, \theta)$, $\theta_s - 0.2|\theta_s| - 3W_s/f(\tilde{s}) \leq \gamma_p \leq \theta_s + 0.2|\theta_s| + 3W_s/f(\tilde{s})$.

Lemma 8.2 Assume that $\delta \leq 1/(25\rho^2)$ and $\rho \geq 5$. Let s be a sample. Let H be a strip that is parallel to $\text{candidate}(s, \theta)$ and lies inside $\text{candidate}(s, \theta)$. When n is sufficiently large, for any F_α and for any two points u and v on $F_\alpha \cap H$, the following hold with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.

- (i) $\|u - v\| < 3 \text{width}(H)$.
- (ii) The angle between the normals at u and v is at most $9 \text{width}(H)$.
- (iii) The acute angle between uv and the tangent to F_α at u is at most $5 \text{width}(H)$.

8.1 Normal approximation

We show that our algorithm aligns $\text{refined}(s)$ approximately well with the normal at \tilde{s} . Our algorithm varies θ so as to minimize the height of $\text{rectangle}(s, \theta)$. Let θ^* denote the minimizing angle. Recall that $\text{refined}(s) = \text{rectangle}(s, \theta^*)$. Let θ_s^* denote $\theta^* + \text{angle}(\text{strip}(s))$. We apply Lemmas 8.1 and 8.2 to show that θ_s^* is very small.

Lemma 8.3 Assume that $\delta \leq 1/(25\rho^2)$ and $\rho \geq 5$. Let s be a sample. Let W_s be the width of $\text{refined}(s)$. For sufficiently large n , $|\theta_s^*| \leq 23W_s$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.

Proof. We rotate the plane such that $\text{candidate}(s, \theta^*)$ is vertical. Suppose that $|\theta_s^*| > 23W_s$. We first assume that Lemmas 7.1, 7.2, 7.3, 8.1, and 8.2 hold deterministically and show that a contradiction arises with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$. The contradiction is that we can rotate $\text{candidate}(s, \theta^*)$ slightly to reduce its height further. Since these lemmas hold with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$, we can then conclude that $|\theta_s^*| > 23W_s$ occurs with probability at most $O(n^{-\Omega(\ln^\omega n/f_{\max})})$.

Without loss of generality, we assume that $\theta_s^* > 0$. That is, the upward normal at s points to the left. Also, we assume that $F_\delta^- \cap \text{coarse}(s)$ lies below $F_\delta^+ \cap \text{coarse}(s)$. Let L be the left boundary line of $\text{candidate}(s, \theta^*)$. By Lemma 8.1(iii), L intersects $F_\delta^- \cap \text{coarse}(s)$ exactly once. We use p to denote the point $L \cap F_\delta^- \cap \text{coarse}(s)$. We first prove a general claim which will be useful later.

Let u be the rightmost vertex of C on F_δ^- . Let v be the vertex of C different from u on the normal segment at u . Let x be the intersection point between F_δ^- and the right boundary line of H_1 . We are to prove that x lies above C . Since C is non-empty with very high probability, the lower side of $rectangle(s, \theta^*)$ should intersect F_δ^- inside H_1 at a point below x then.

By Claim 1, v is the highest point in C and x is the highest point on $F_\delta^-(p, x)$. Let d_v and d_x be the height of v and x from p , respectively. Let ϕ be the acute angle between pu and the horizontal line through p . Since ϕ is at most the sum of γ_p and the angle between pu and the tangent at p , by Lemma 8.2(iii), we have $\phi \leq \gamma_p + 5 \text{width}(H)$. By Lemma 8.2(i), $\|p - u\| \leq 3 \text{width}(H)$. Observe that $d_v \leq \|p - u\| \cdot \sin \phi + \|u - v\|$. So $d_v < 3\phi \text{width}(H) + 2\lambda_k \delta < 3\gamma_p \text{width}(H) + 15\text{width}(H)^2 + 2\lambda_k \delta$. By (5), we get $d_v < W_s \gamma_p / 4 + 5W_s^2 / 48 + 2\lambda_k \delta$. We bound $2\lambda_k \delta$ as follows. Recall that $W_s = \min\{\sqrt{\text{radius}(\text{initial}(s))}, \text{radius}(\text{coarse}(s))/3\}$. If $W_s = \sqrt{\text{radius}(\text{initial}(s))}$, by Lemma 7.1, $W_s \geq \sqrt{\lambda_h/3} f(\tilde{s})^{1/4} \geq \sqrt{\lambda_h/3}$. So $2\lambda_k \delta < 2\lambda_k = \lambda_h/1620 < 0.002W_s^2$. If $W_s = \text{radius}(\text{coarse}(s))/3$, by Lemmas 7.1 and 7.3, $W_s \geq 2\sqrt{\rho}\delta/3$ and $W_s \geq \lambda_h \sqrt{f(\tilde{s})}/9 \geq \lambda_h/9$. We get $\lambda_k = \lambda_h/3240 \leq W_s/360$ and $2\delta \leq 3W_s/\sqrt{\rho} \leq 3W_s/\sqrt{5}$, so $2\lambda_k \delta < 0.004W_s^2$. We conclude that

$$d_v < \frac{W_s \gamma_p}{4} + 0.2W_s^2.$$

Observe that px is parallel to the tangent at some point z on $F_\delta^-(p, x)$. By Lemma 8.2(ii), $\gamma_z \geq \gamma_p - 9 \text{width}(H_1) = \gamma_p - 3W_s$. Since $d_x = \text{width}(H_1) \cdot \tan \gamma_z = (W_s/3) \cdot \tan \gamma_z$, we get

$$d_x \geq \frac{W_s \gamma_z}{3} \geq \frac{W_s \gamma_p}{3} - W_s^2.$$

Since $\theta_s^* > 23W_s$ by our assumption, Lemma 8.1(iv) implies that $\gamma_p \geq 0.8\theta_s^* - 3W_s > 15W_s$. Therefore, $d_x - d_v > W_s \gamma_p / 12 - 1.2W_s^2 > 0$. It follows that x lies above C .

Since C is a $(\lambda_k/\sqrt{f_{\max}})$ -cell, by Lemma 6.6(i), C contains some sample with probability at least $1 - n^{\Omega(\ln^\omega n/f_{\max})}$. Thus, the lower side of $rectangle(s, \theta^*)$ lies below x with probability at least $1 - n^{\Omega(\ln^\omega n/f_{\max})}$. On the other hand, the lower side of $rectangle(s, \theta^*)$ cannot lie below $F_\delta^- \cap H_1$, otherwise it could be raised to reduce the height of $rectangle(s, \theta^*)$, a contradiction. So the lower side of $rectangle(s, \theta^*)$ intersects $F_\delta^- \cap H_1$ at some point a . See the left figure in Figure 13.

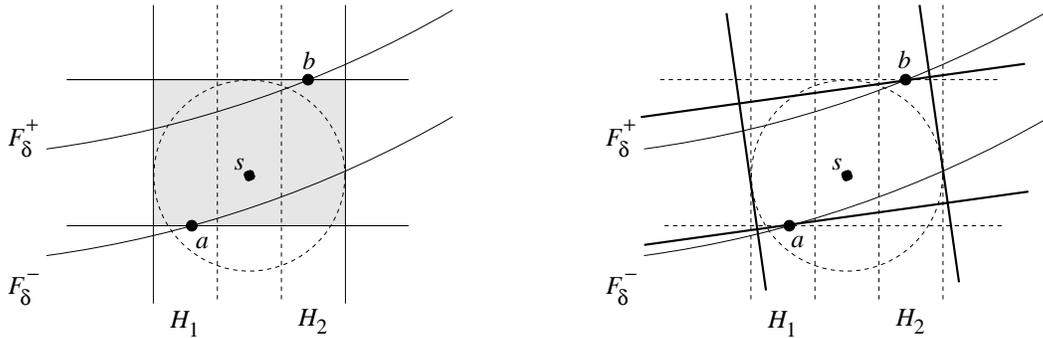


Figure 13: In the right figure, the middle bold rectangle is the obtained by a slight anti-clockwise rotation. Its height is smaller than that of the middle dashed rectangle.

Let H_2 be the slab inside $candidate(s, \theta^*)$ such that H_2 is bounded by the right boundary line of $candidate(s, \theta^*)$ on the right and $\text{width}(H_2) = W_s/3$. By a symmetric argument, we can prove that

the upper side of $rectangle(s, \theta^*)$ intersects $F_\delta^+ \cap H_2$ at a point b .

Consider an angle θ that is slightly less than θ^* . As shown in the right figure in Figure 13, this is equivalent to rotating the candidate neighborhood in the anti-clockwise direction. By Lemma 8.1(ii), θ_s can reach zero during the variation of θ . Thus, as $\theta_s^* > 0$, decreasing θ from θ^* is legal. Moreover, as $\theta_s^* > 23W_s$, the small rotation keeps θ_s greater than $23W_s$. Correspondingly, we rotate the lower and upper sides of $rectangle(s, \theta^*)$ around a and b , respectively, to obtain a rectangle R . Orient the plane such that the new candidate neighborhood becomes vertical. By Claim 1, F_δ^- increases strictly from left to right, so F_δ^- crosses the lower side of R at most once at a from below to above. Similarly, F_δ^+ crosses the upper side of R at most once at b from below to above. This implies that R contains all the samples inside the new candidate neighborhood. Since a is on the left of b and below b , the anti-clockwise rotation makes the height of R strictly less than the height of $rectangle(s, \theta^*)$. This contradicts the assumption that the height of $rectangle(s, \theta^*)$ is already the minimum possible. \square

8.2 Pointwise convergence

Once $refined(s)$ is aligned well with the normal at \tilde{s} , it is intuitively true that the center point of $refined(s)$ should lie very close to \tilde{s} . The following lemma proves this formally.

Lemma 8.4 *Assume that $\delta \leq 1/(25\rho^2)$ and $\rho \geq 5$. Let s be a sample. Let W_s be the width of $refined(s)$. For sufficiently large n , the distance between the center point s^* of $refined(s)$ and \tilde{s} is at most $(138\delta + 3)W_s$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Proof. We first assume that Lemmas 7.1, 7.2, 7.3, 8.1, 8.2, and 8.3 hold deterministically and show that the lemma is true with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$. Since these lemmas hold with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$, the lemma follows.

Assume that s lies on F_α^+ , the normal at \tilde{s} is vertical, and $F_\delta^+ \cap coarse(s)$ is above $F_\delta^- \cap coarse(s)$. Let r_d (resp., r_u) be the ray that shoots downward (resp., upward) from s and makes an angle θ_s^* with the vertical. Let x and y be the points on F_δ^+ and F hit by r_u and r_d respectively. Let z be the point on F_δ^- hit by r_d . Let s_1 be the point on F_δ^- such that $\tilde{s}_1 = \tilde{s}$. Without loss of generality, we assume that $\theta_s^* \geq 0$. Refer to Figure 14.

Our strategy for bounding $\|\tilde{s} - s^*\|$ is as follows. By triangle inequality, $\|\tilde{s} - s^*\| \leq \|s^* - y\| + \|\tilde{s} - y\|$. Thus it suffices to bound $\|s^* - y\|$ and $\|\tilde{s} - y\|$. While $\|\tilde{s} - y\|$ can be bounded directly, a few intermediate steps are needed to bound $\|s^* - y\|$. If the upper and lower sides of $refined(s)$ pass through x and z , respectively, then $\|s^* - y\|$ is just the distance between the midpoint of xz and y . Then we consider the cases that the upper and lower sides of $refined(s)$ do not pass through x and z , and bound the maximum displacement of s^* from the midpoint of xz . This yields the bound on $\|s^* - y\|$. We give the details in the following.

First, we bound the distance between the midpoint of xz and y . By Lemma 7.4(iv), the acute angle between s_1z and the tangent at s_1 (the horizontal) is at most $\sin^{-1}(0.03)$. It follows that $\angle ss_1z \leq \pi/2 + \sin^{-1}(0.03)$. So $\angle szs_1 = \pi - \theta_s^* - \angle ss_1z \geq \pi/2 - \theta_s^* - \sin^{-1}(0.03)$, which is greater than 0.9 as $\theta_s^* \leq \pi/5$ by Lemma 8.1(ii). By applying sine law to the shaded triangle in Figure 14, we get

$$\|s_1 - z\| = \frac{\|s - s_1\| \cdot \sin \theta_s^*}{\sin \angle szs_1} \leq \frac{(\delta + \alpha)\theta_s^*}{\sin(0.9)} < 2(\delta + \alpha)\theta_s^*. \quad (6)$$

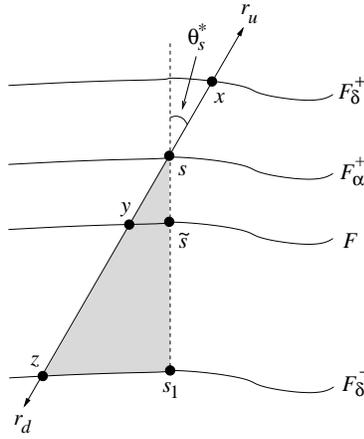


Figure 14: Illustration for Lemma 8.4.

Similarly, we get

$$\|\tilde{s} - y\| = \frac{\|s - \tilde{s}\| \cdot \sin \theta_s^*}{\sin \angle sy\tilde{s}} \leq \frac{\alpha \theta_s^*}{\sin(0.9)} < 2\alpha \theta_s^*. \quad (7)$$

By triangle inequality, $\|s - s_1\| - \|s_1 - z\| \leq \|s - z\| \leq \|s - s_1\| + \|s_1 - z\|$. Then (6) yields

$$(\delta + \alpha) - 2(\delta + \alpha)\theta_s^* \leq \|s - z\| \leq (\delta + \alpha) + 2(\delta + \alpha)\theta_s^*. \quad (8)$$

We can use a similar argument to show that

$$(\delta - \alpha) - 2(\delta - \alpha)\theta_s^* \leq \|s - x\| \leq (\delta - \alpha) + 2(\delta - \alpha)\theta_s^*, \quad (9)$$

$$\alpha - 2\alpha\theta_s^* \leq \|s - y\| \leq \alpha + 2\alpha\theta_s^*. \quad (10)$$

Let d_x and d_y be the distances from the midpoint of xz to x and y , respectively. Since $\|x - z\| = \|s - x\| + \|s - z\|$, by (8) and (9), we get $2\delta - 4\delta\theta_s^* \leq \|x - z\| \leq 2\delta + 4\delta\theta_s^*$. Therefore, $\delta - 2\delta\theta_s^* \leq d_x \leq \delta + 2\delta\theta_s^*$. Since $\|x - y\| = \|s - x\| + \|s - y\|$, by (9) and (10), we get $\delta - 2\delta\theta_s^* \leq \|x - y\| \leq \delta + 2\delta\theta_s^*$.

We conclude that

$$d_y = |d_x - \|x - y\|| \leq 4\delta\theta_s^*. \quad (11)$$

Second, we bound the displacement of s^* from the midpoint of xz . There are two cases.

Case 1: the upper side of $refined(s)$ lies above x . The upper side of $refined(s)$ must intersect $F_\delta^+ \cap candidate(s, \theta^*)$ at some point v , otherwise we could lower it to reduce the height of $refined(s)$, a contradiction. Since $\|x - v\| \leq 3W_s$ by Lemma 8.2(i), the distance between x and the upper side of $refined(s)$ is at most $3W_s$.

Case 2: the upper side of $refined(s)$ lies below x . Let h be the constant in Lemma 7.1. Let $k = h/270$. Take the $(\lambda_k/\sqrt{f_{\max}})$ -grid in which \tilde{x} is the first cut point. Let C be the cell such that C contains x and C lies between the normal segments at \tilde{x} and the second cut point.

We claim that C lies inside $candidate(s, \theta^*)$. Since $radius(initial(s)) \leq \psi_m \sqrt{f(\tilde{s})}$, we have $radius(initial(s)) < 1$ for sufficiently large n . So $\sqrt{radius(initial(s))} > radius(initial(s))$.

Thus, $W_s = \min\{\sqrt{\text{radius}(\text{initial}(s))}, \text{radius}(\text{coarse}(s))/3\} \geq \text{radius}(\text{initial}(s))/3$, which is at least $\lambda_h \sqrt{f(\tilde{s})}/9$. By Lemma 6.2, the diameter of C is at most $14\lambda_k f(\tilde{x})/\sqrt{f_{\max}} \leq 14\lambda_k \sqrt{f(\tilde{x})}$. Since $f(\tilde{x}) \leq 1.1f(\tilde{s})$ by Lemma 7.4(v), the diameter of C is less than $15\lambda_k \sqrt{f(\tilde{s})}$. Since $W_s \geq \lambda_h \sqrt{f(\tilde{s})}/9 = 30\lambda_k \sqrt{f(\tilde{s})}$, C must lie inside $\text{candidate}(s, \theta^*)$.

Since C is a $(\lambda_k/\sqrt{f_{\max}})$ -cell, by Lemma 6.6(i), C contains some sample with probability at least $1 - n^{-\Omega(\ln^\omega n/f_{\max})}$. Thus, the upper side of $\text{refined}(s)$ cannot lie below C . It follows that the distance between x and the upper side of $\text{refined}(s)$ is at most the diameter of C , which has been shown to be less than $W_s/2$.

Hence, the position of the upper side of $\text{refined}(s)$ may cause s^* to be displaced from the midpoint of xz by a distance of at most $3W_s/2$. The position of the lower side of $\text{refined}(s)$ has the same effect. So the distance between s^* and the midpoint of xz is at most $3W_s$. It follows that $\|s^* - y\| \leq d_y + 3W_s$. By (11), we get $\|s^* - y\| \leq 4\delta\theta_s^* + 3W_s$. Starting with triangle inequality, we obtain

$$\begin{aligned} \|\tilde{s} - s^*\| &\leq \|s^* - y\| + \|\tilde{s} - y\| \\ &\leq 4\delta\theta_s^* + 3W_s + \|\tilde{s} - y\| \\ &\stackrel{(7)}{\leq} 6\delta\theta_s^* + 3W_s. \end{aligned}$$

Since $\theta_s^* \leq 23W_s$ by Lemma 8.3, we conclude that $\|\tilde{s} - s^*\| \leq (138\delta + 3)W_s$. \square

9 Homeomorphism

In this section, we prove more convergence properties which lead to the proof that the output curve of the NN-crust algorithm is homeomorphic to F . For each sample s , we use s^* to denote the center point of $\text{refined}(s)$. We briefly review the processing of the center points. We first sort the center points in decreasing order of the widths of their corresponding refined neighborhoods. Then we scan the sorted list to select a subset of center points. When the current center point s^* is selected, we delete all center points p^* from the sorted list such that $\|p^* - s^*\| \leq \text{width}(\text{refined}(s))^{1/3}$.

In the end, we call two selected center points s^* and t^* *adjacent* if $F(\tilde{s}, \tilde{t})$ or $F(\tilde{t}, \tilde{s})$ does not contain \tilde{u} for any other selected center point u^* . We use G to denote the polygonal curve that connects adjacent selected center points. Note that the degree of every vertex in G is exactly two. Clearly, if we connect \tilde{s} and \tilde{t} for every pair of adjacent selected center points s^* and t^* , we obtain a polygonal curve G' that is homeomorphic to F . Our goal is to show that the output curve of the NN-crust algorithm is exactly G . Since there is a bijection between G and G' , the homeomorphism result follows.

Throughout this section, we assume that $\text{width}(\text{initial}(s)) < 1$ for any sample s , which is true for sufficiently large n . There are a few consequences. First, it implies that $\sqrt{\text{radius}(\text{initial}(s))} \geq \text{radius}(\text{initial}(s))$. Second, since $\text{width}(\text{refined}(s)) = \min\{\sqrt{\text{radius}(\text{initial}(s))}, \text{radius}(\text{coarse}(s))/3\}$, we have $\text{width}(\text{refined}(s)) \leq \sqrt{\text{radius}(\text{initial}(s))} < 1$. This implies that for any constants $a > b > 0$, $\text{width}(\text{refined}(s))^a < \text{width}(\text{refined}(s))^b$. Lastly, $\text{width}(\text{refined}(s)) \geq \text{radius}(\text{initial}(s))/3$.

We need the technical results Lemmas 9.1–9.6. The proofs of Lemmas 9.1, 9.3, 9.4, and 9.5 are given in the appendix.

Lemma 9.1 *There exists a constant $\mu_1 > 0$ such that when n is sufficiently large, for any two center points p^* and q^* , if $\|\tilde{p} - \tilde{q}\| \leq f(\tilde{p})/2$, then $W_q \leq \mu_1 f(\tilde{p})\sqrt{W_p}$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Lemma 9.2 *Let p^* and q^* be two selected center points. Then $\|p^* - q^*\| > \max\{W_p^{1/3}, W_q^{1/3}\}$.*

Proof. Assume without loss of generality that p^* was selected before q^* . Since q^* was selected subsequently, q^* was not eliminated by the selection of p^* . Thus, $\|p^* - q^*\| > W_p^{1/3} \geq W_q^{1/3}$. \square

Lemma 9.3 *When n is sufficiently large, for any two center points x^* and y^* such that $\|\tilde{x} - \tilde{y}\| \leq f(\tilde{y})/2$ and $\|x^* - y^*\| \geq W_y^{1/3}$, the acute angle between x^*y^* and $\tilde{x}\tilde{y}$ is $O(f(\tilde{y})W_y^{1/6})$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Lemma 9.4 *When n is sufficiently large, for any three center points x^* , y^* , and z^* such that $\tilde{y} \in F(\tilde{x}, \tilde{z})$, $\|\tilde{x} - \tilde{z}\| \leq \max\{f(\tilde{x})/5, f(\tilde{z})/5\}$, $\|x^* - y^*\| \geq W_y^{1/3}$, and $\|y^* - z^*\| \geq W_y^{1/3}$, the angle $\angle x^*y^*z^*$ is obtuse with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Lemma 9.5 *There exists a constant $\mu_2 > 0$ such that when n is sufficiently large, for any edge e in G connecting two center points p^* and q^* , $\text{length}(e) \leq \mu_2 f(\tilde{p})W_p^{1/3} + \mu_2 f(\tilde{q})W_q^{1/3}$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Lemma 9.6 *When n is sufficiently large, for any two selected center points p^* and q^* such that p^* and q^* are not adjacent in G and $\|p^* - q^*\| \leq f(\tilde{p})/5$, there is an edge e in G incident to p^* such that the angle between e and p^*q^* is acute and $\text{length}(e) < \|p^* - q^*\|$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$.*

Proof. Since p^* and q^* are not adjacent in G , there is some selected center point u^* adjacent to p^* such that \tilde{u} lies on $F(\tilde{p}, \tilde{q})$ or $F(\tilde{q}, \tilde{p})$, say $F(\tilde{p}, \tilde{q})$. By Lemma 9.2, $\|p^* - u^*\| > W_u^{1/3}$ and $\|q^* - u^*\| > W_u^{1/3}$. By Lemma 9.4, the angle $\angle p^*u^*q^*$ is obtuse with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$. It follows that $\angle u^*p^*q^*$ is acute and $\|p^* - u^*\| < \|p^* - q^*\|$. \square

We apply the above technical lemmas to show that the output curve of the NN-crust algorithm is exactly G . Then this allows us to show that the output curve is homeomorphic to the underlying smooth closed curve.

Lemma 9.7 *For sufficiently large n , the output curve obtained by running the NN-crust algorithm on the selected center points is exactly G with probability at least $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$.*

Proof. We first prove the lemma assuming that Lemmas 8.4, 9.4, 9.5, and 9.6 hold deterministically. We will discuss the probability bound later.

Let p^* be a selected center point. Let p^*u^* and p^*v^* be the edges of G incident to p^* . Without loss of generality, we assume that \tilde{p} lies on $F(\tilde{u}, \tilde{v})$. By Lemma 9.2, $\|p^* - u^*\| > W_p^{1/3}$ and $\|p^* - v^*\| > W_p^{1/3}$.

Let $k = 138\delta + 3$. By Lemmas 8.4 and 9.5, $\|\tilde{p} - \tilde{u}\| \leq \|\tilde{p} - p^*\| + \|\tilde{u} - u^*\| + \|p^* - u^*\| \leq kW_p + kW_u + \mu_2 f(\tilde{p})W_p^{1/3} + \mu_2 f(\tilde{u})W_u^{1/3}$, which is less than $(f(\tilde{p}) + f(\tilde{u}))/30$ for sufficiently large n . The Lipschitz condition implies that

$$0.9f(\tilde{p}) < f(\tilde{u}) < 1.1f(\tilde{p}).$$

So we get

$$\|\tilde{p} - \tilde{u}\| \leq \frac{f(\tilde{p}) + f(\tilde{u})}{30} < 0.07f(\tilde{p}), \quad \|p^* - u^*\| \leq \frac{f(\tilde{p}) + f(\tilde{u})}{30} < 0.07f(\tilde{p}).$$

Similarly, we can show that

$$\|\tilde{p} - \tilde{v}\| < 0.07f(\tilde{p}), \quad \|p^* - v^*\| < 0.07f(\tilde{p}).$$

Let p^*q^* be an edge computed by the NN-crust algorithm when it processes the vertex p^* . Assume to the contrary that p^*q^* is not an edge in G . If p^*q^* is computed in step 1 of the NN-crust algorithm, then q^* is the nearest neighbor of p^* . So $\|p^* - q^*\| \leq \|p^* - u^*\| < 0.07f(\tilde{p})$. By Lemma 9.6, there is another edge e in G such that $\text{length}(e) < \|p^* - q^*\|$, a contradiction. Suppose that p^*q^* is computed in step 2 of the NN-crust algorithm. As we have just shown, the step 1 of the NN-crust algorithm already outputs an edge, say p^*u^* , of G where u^* is the nearest neighbor of p^* . Observe that $\|\tilde{u} - \tilde{v}\| \leq \|\tilde{p} - \tilde{u}\| + \|\tilde{p} - \tilde{v}\| < 0.14f(\tilde{p}) < 0.2f(\tilde{u})$. By Lemma 9.4, $\angle u^*p^*v^*$ is obtuse. By the NN-crust algorithm, $\angle u^*p^*q^*$ is also obtuse. Since the NN-crust algorithm prefers p^*q^* to p^*v^* , $\|p^* - q^*\| \leq \|p^* - v^*\| < 0.07f(\tilde{p})$. By Lemma 9.6, G has an edge e incident to p^* that is shorter than p^*q^* (p^*v^* too) and makes an acute angle with p^*q^* . The edge e is not p^*v^* as e is shorter than p^*v^* . The edge e is not p^*u^* as $\angle u^*p^*q^*$ is obtuse. But then the degree of p in G is at least three, a contradiction.

We have shown that each output edge belongs to G . Since the NN-crust algorithm guarantees that each vertex in the output curve has degree at least two, the output curve and G have the same number of edges. So the output curve is exactly G .

Since Lemmas 8.4, 9.4, 9.5, and 9.6 hold with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$, the output edges incident to p^* are edges of G with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$. Since there are $O(n)$ output vertices, the probability that this holds for all vertices is at least $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$. \square

Corollary 9.1 *For sufficiently large n , the output curve obtained by running the NN-crust algorithm on the selected center points is homeomorphic to the underlying smooth closed curve with probability at least $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$.*

Proof. We have shown that the output curve is G . Let G' be the curve obtained by connecting \tilde{p} and \tilde{q} for each edge p^*q^* of G . G' is homeomorphic to the underlying smooth closed curve as p^* and q^* are adjacent in G . Clearly, G is homeomorphic to G' as there is a bijection between the edges of G and G' . \square

10 Finale

We make use of the lemmas in the previous subsections to prove the key result of this paper, stated as the Main Theorem in Section 4.

Proof of the Main Theorem. First of all, for any noisy sample s , let W_s denote the width of $\text{refined}(s)$. By construction, $W_s \leq \sqrt{\text{radius}(\text{initial}(s))}$. By Lemma 7.1, $\text{radius}(\text{initial}(s)) = O((\frac{\ln^{1+\omega} n}{n})^{1/4} f(\tilde{s})^{1/2})$. Thus $W_s = O((\frac{\ln^{1+\omega} n}{n})^{1/8} f(\tilde{s})^{1/4})$.

By Lemma 8.4, as n tends to ∞ , for each output vertex s^* , $\|s^* - \tilde{s}\| = O(W_s)$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$. Since there are $O(n)$ output vertices, the distance bounds hold simultaneously with probability at least $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$. Next, we analyze the angular differences between the tangents of the smooth closed curve and the output curve.

Let r^*s^* be an output edge. By Lemma 9.5, with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$, we have

$$\|r^* - s^*\| \leq \mu_2 f(\tilde{r}) W_r^{1/3} + \mu_2 f(\tilde{s}) W_s^{1/3}. \quad (12)$$

Let $k = 138\delta + 3$. Using the above, the triangle inequality, and Lemma 8.4, we get

$$\|\tilde{r} - \tilde{s}\| \leq \|\tilde{r} - r^*\| + \|\tilde{s} - s^*\| + \|r^* - s^*\| \quad (13)$$

$$\leq kW_r + kW_s + \mu_2 f(\tilde{r}) W_r^{1/3} + \mu_2 f(\tilde{s}) W_s^{1/3}. \quad (14)$$

By (12), $\|r^* - s^*\| < f(\tilde{r})/5 + f(\tilde{s})/5$ for sufficiently large n . The Lipschitz condition implies that $f(\tilde{r}) < 1.5f(\tilde{s})$. So $\|r^* - s^*\| < f(\tilde{s})/2$. Thus, Lemma 9.1 applies and yields $W_r \leq \mu_1 f(\tilde{s}) \sqrt{W_s}$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$. Substituting into (14), we conclude that

$$\|\tilde{r} - \tilde{s}\| \leq \mu_3 f(\tilde{s})^{4/3} W_s^{1/6}, \quad (15)$$

for some constant $\mu_3 > 0$.

Let θ be the angle between $\tilde{r}\tilde{s}$ and the tangent at \tilde{s} . By Lemma 5.2(ii), we have $\theta \leq \sin^{-1} \frac{\mu_3 f(\tilde{s})^{1/3} W_s^{1/6}}{2}$. Let θ' be the acute angle between r^*s^* and $\tilde{r}\tilde{s}$. By (15), $\|\tilde{r} - \tilde{s}\| \leq f(\tilde{s})/2$ for sufficiently large n . Thus, by Lemma 9.3, $\theta' = O(f(\tilde{s}) W_s^{1/6})$ with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$ for sufficiently large n . We conclude that the angle between r^*s^* and the tangent at \tilde{s} , which is upper bounded by $\theta + \theta'$, is $O(f(\tilde{s}) W_s^{1/6})$. Since there are $O(n)$ output edges, the angular difference bounds hold simultaneously with probability at least $1 - O(n^{-\Omega(\frac{\ln^\omega n}{f_{\max}} - 1)})$.

The output curve is homeomorphic to the smooth closed curve by Corollary 9.1. \square

11 Conclusion

Curve reconstruction is a popular task in computer vision and image processing, and quite a number of algorithms have been developed by researchers in these areas [4, 10, 11, 15, 16, 17, 18, 19, 20]. Despite the effectiveness of these algorithms as demonstrated by experiments, no guarantee of the output quality is known. This makes it difficult to gauge one's confidence on the output's correctness as well as how well the output approximates the unknown curve. Recently, significant progress has been made and several curve reconstruction algorithms with quality guarantees have been proposed [1, 2, 6, 7, 8, 9, 12, 13, 14]. However, all of them assume that the input sample points are noiseless, i.e., they lie exactly on the unknown curve. This assumption fails in a practical environment as input devices inevitably make some measurement errors. This paper presents the first theoretical study of how to guarantee a faithful output in the presence of noise.

We propose a probabilistic model of noisy samples. In a sense, it models the location of points on the curve by an input device, followed by perturbation due to noise. We assume that the perturbation (due to noise) moves the points in the normal directions randomly and uniformly within an interval of fixed unknown width. Based on this model, we develop an algorithm that returns a faithful reconstruction with probability approaching 1 as the number of noisy samples increases. A straightforward implementation of our algorithm runs in cubic time. This is the first theoretical result known for handling noise, albeit under some restrictive assumptions.

We expect that our approach will also help in reconstructing curves with features such as corners, branchings and terminals (with or without noise). Another research direction is to study the reconstruction of surfaces from noisy samples. Recently, we have extended our algorithm and its guarantees to reconstructing surfaces in three dimensions for a deterministic noise model which is strongly related to the probabilistic noise model in this paper [3]. When the sample size is sufficiently large, the output is homeomorphic to the unknown surface. As the sample size tends to infinity, the distance between the reconstruction and the surface tends to zero and the normals of the triangles converge to the true surface normals. Independently, Dey and Goswami [5] have proposed another surface reconstruction algorithm for points that follow a different noise model. Their experiments show that the algorithm works in practice. In their model, the noise amplitude is proportional to the local feature size. This has the advantage that a larger noise can be accommodated in areas of larger local feature sizes. On the other hand, unlike our model, their noise amplitude decreases as the sampling density increases. They prove that the output is homeomorphic to the unknown surface and the distance between the reconstruction and the surface is bounded by the noise amplitude. A constant bound is given on the angles between the normals of the triangles and the true surface normals, which can be reduced for smaller noise amplitude.

It is open whether more general noise models are amenable to theoretical analysis.

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Appendix

Proof of Lemma 5.1

Let M_α be the medial disk of F_α touching a point $p \in F_\alpha$. By the definition of F_α , there is a medial disk M of F touching \tilde{p} such that M and M_α have the same center. Moreover, $\text{radius}(M_\alpha) = \text{radius}(M) - \alpha \geq f(\tilde{p}) - \alpha$. \square

Proof of Lemma 5.2

Assume that the tangent at p is horizontal. Consider (i). Refer to Figure 15(a). Let B be the tangent disk at p that lies above p and has center x and radius $(1 - \alpha)f(\tilde{p})$. Let C be the circle centered at p with radius $\|p - q\|$. Since $\|p - q\| < 2(1 - \alpha)f(\tilde{p})$, C crosses B . Let r be a point in $C \cap \partial B$. Let d be the distance of r from the tangent at p . By Lemma 5.1, d bounds the distance from q to the tangent at p . Observe that $\|p - q\| = \|p - r\| = 2(1 - \alpha)f(\tilde{p}) \sin(\frac{\angle pxr}{2})$ and $d = \|p - r\| \cdot \sin(\frac{\angle pxr}{2})$. Thus, $d = 2(1 - \alpha)f(\tilde{p}) \sin^2(\frac{\angle pxr}{2}) = \frac{\|p - q\|^2}{2(1 - \alpha)f(\tilde{p})}$.

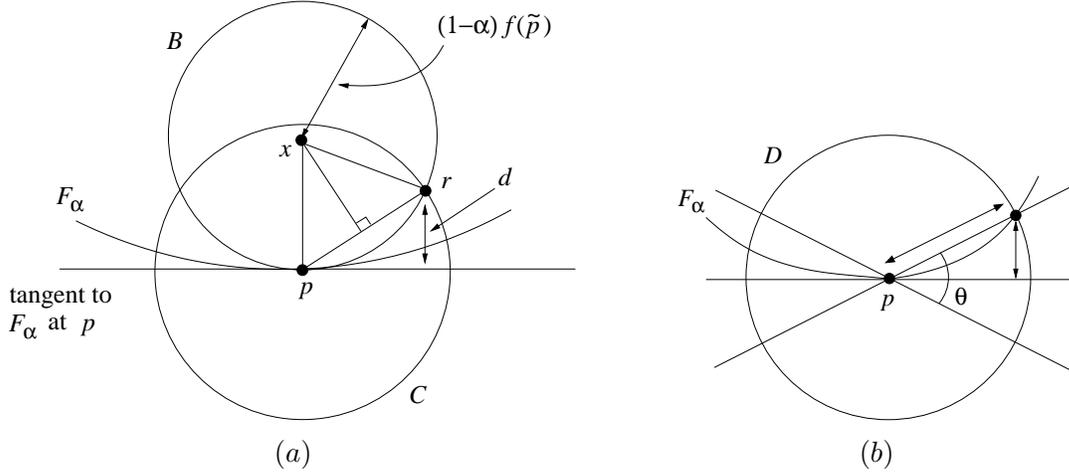


Figure 15: Illustration for Lemma 5.2.

Consider (ii). Refer to Figure 15(b). By (i), the distance between any point in $F_\alpha \cap D$ and the tangent at p is bounded by $\frac{\text{radius}(D)^2}{2(1 - \alpha)f(\tilde{p})}$. Let θ be the smallest angle such that $\text{cocone}(p, \theta)$ contains $F_\alpha \cap D$. Then $\sin \frac{\theta}{2} \leq \frac{\text{radius}(D)^2}{2(1 - \alpha)f(\tilde{p})} \cdot \frac{1}{\text{radius}(D)} = \frac{\text{radius}(D)}{2(1 - \alpha)f(\tilde{p})}$. \square

Proof of Lemma 5.3

Take any point u on $F_\alpha \cap D$. Let ℓ be the tangent to F_α at u . Let ℓ' be the line that is perpendicular to ℓ and passes through u . Let C be the circle centered at p with radius $\|p - u\|$. Let A and B be the two tangent circles at p with radius $\frac{(1 - \alpha)f(\tilde{p})}{2}$. Let x be the center of A . Without loss of generality, we assume that the tangent to F_α at p is horizontal, A is below B , u lies to the left of p , and the slope of ℓ

is positive or infinite. (We ignore the case where the slope of ℓ is zero as there is nothing to prove then.) It follows that the slope of ℓ' is zero or negative. Refer to Figure 16.

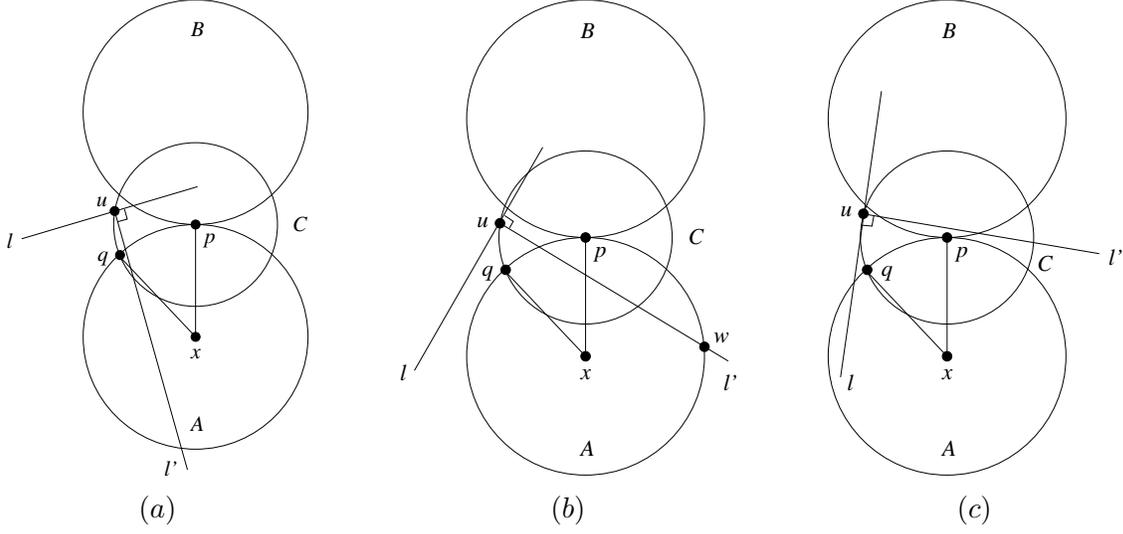


Figure 16: Illustration for Lemma 5.3.

By Lemma 5.1, u lies outside A and B . Let q be the intersection point between C and A on the left of p . Since $\|p - q\| = \|p - u\| \leq \frac{(1-\alpha)f(\tilde{p})}{4} = \text{radius}(A)/2$, q lies above x . Also, $\angle pxq = 2 \sin^{-1} \frac{\|p-u\|}{(1-\alpha)f(\tilde{p})}$.

Suppose that ℓ' does not lie above x , see Figure 16(a). Since u lies above the support line of qx , the angle between ℓ' and the vertical is less than or equal to $\angle pxq = 2 \sin^{-1} \frac{\|p-u\|}{(1-\alpha)f(\tilde{p})}$.

Suppose that ℓ' lies above x but not above p , see Figure 16(b). We show that this case is impossible. Let w the intersection point between A and ℓ' on the right of p . Note that p lies between u and w and $\angle upw > \pi/2$. If we grow a disk that lies below l and remains tangent to l at u , the disk will hit F_α at some point different from u when the disk passes through p or earlier. It follows that there is a medial disk M_u of F_α that touches u and lies below l . Observe that the center of M_u lies on the half of ℓ' on the right of u . Furthermore, the center of M_u lies on the line segment uw ; otherwise, since $\angle upw > \pi/2$, M_u would contain p , a contradiction. Thus, the distance from \tilde{p} to the center of M_u is less than $\max\{\|p - u\|, \|p - w\|\} + \|p - \tilde{p}\| \leq 2 \cdot \text{radius}(A) + \alpha = (1 - \alpha)f(\tilde{p}) + \alpha \leq f(\tilde{p})$. However, since the center of M_u is also a point on the medial axis of F , its distance from \tilde{p} should be at least $f(\tilde{p})$, a contradiction.

The remaining case is that ℓ' lies above p , see Figure 16(c). Since u lies outside B and the slope of ℓ' is zero or negative, ℓ' lies between p and the center of B . The situation is similar to the previous case where ℓ' lies between p and x . So a similar argument shows that this case is also impossible. \square

Proof of Lemma 7.4

A straightforward calculation shows (i).

If $F_\alpha \cap \text{coarse}(s)$ consists of more than one connected component, the medial axis of F_α intersects

the interior of $coarse(s)$. Since F and F_α have the same medial axis, the distance from \tilde{s} to the medial axis is at most $2 \text{radius}(coarse(s)) \leq 2(5\rho\delta + \psi_m \sqrt{f(\tilde{s})}) \leq 2(5\rho\delta + \psi_m)f(\tilde{s}) < f(\tilde{s})$ by (i), a contradiction. This proves (ii).

Let s_1 be the point on F_α such that $\tilde{s}_1 = \tilde{s}$. The distance $\|s_1 - x\| \leq \|s - x\| + \|s - s_1\| \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})} + 2\delta \leq (5\rho\delta + \psi_m + 2\delta)f(\tilde{s})$. By Lemma 5.3, the angle between the normals at s_1 and x is at most $2 \sin^{-1} \frac{\|s_1 - x\|}{(1-\delta)f(\tilde{s})} \leq 2 \sin^{-1} \frac{5\rho\delta + \psi_m + 2\delta}{(1-\delta)} \leq 2 \sin^{-1}(0.06)$ by (i). This proves (iii).

By Lemma 5.2(ii), $x \in cocone(s_1, 2 \sin^{-1} \frac{\|s_1 - x\|}{2(1-\delta)f(\tilde{s})}) \subseteq cocone(s_1, 2 \sin^{-1}(0.03))$. This proves (iv).

The distance $\|\tilde{s} - \tilde{x}\| \leq \|s - \tilde{s}\| + \|s - x\| + \|x - \tilde{x}\| \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})} + 2\delta \leq (5\rho\delta + \psi_m + 2\delta)f(\tilde{s}) < 0.1f(\tilde{s})$. Then the Lipschitz condition implies (v).

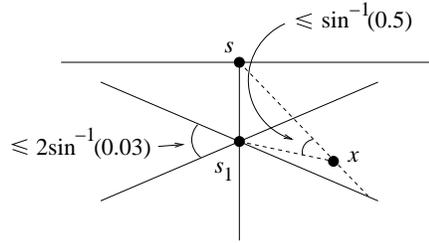


Figure 17: Illustration for Lemma 7.4.

Consider (vi). Refer to Figure 17. Assume that the tangent at s is horizontal. By sine law, $\sin \angle sxs_1 = \frac{\|s - s_1\| \cdot \sin \angle s_1sx}{\|s - x\|} \leq \frac{2\delta}{\text{radius}(coarse(s))}$ as $\|s - s_1\| \leq 2\delta$ and $\|s - x\| = \text{radius}(coarse(s))$. Since $\text{radius}(coarse(s)) \geq 2\sqrt{\rho\delta}$ and $\rho \geq 5$, we have $\angle sxs_1 \leq \sin^{-1} \frac{1}{\sqrt{\rho}} < \sin^{-1}(0.5)$. By (iv), $\angle s_1sx \geq \pi - \angle sxs_1 - (\pi/2 + \sin^{-1}(0.03)) > \pi/2 - \sin^{-1}(0.5) - \sin^{-1}(0.03)$. Thus, the horizontal distance between s and x is equal to $\|s - x\| \cdot \sin \angle s_1sx \geq \|s - x\| \cdot \cos(\sin^{-1}(0.5) + \sin^{-1}(0.03)) > 0.8 \cdot \|s - x\|$.

Consider (vii). Since $y \in F_\alpha \cap coarse(s)$, $\|x - y\| \leq 2 \text{radius}(coarse(s)) \leq 2(5\rho\delta + \psi_m \sqrt{f(\tilde{s})})$ which is at most $0.1f(\tilde{s})$ by (i). So Lemma 5.2(ii) applies and the acute angle between xy and the tangent at x is at most $\sin^{-1} \frac{\|x - y\|}{2(1-\delta)f(\tilde{x})} \leq \sin^{-1} \frac{(5\rho\delta + \psi_m)f(\tilde{s})}{(1-\delta)f(\tilde{x})}$. Since $f(\tilde{x}) \geq 0.9f(\tilde{s})$ by (v) and $\delta \leq 1/(25\rho^2)$, the acute angle is less than $\sin^{-1}(1.2(5\rho\delta + \psi_m))$, which is less than $\sin^{-1}(0.06)$ by (i). \square

Proof of Lemma 8.1

We first assume that $\max\{2\sqrt{\rho\delta}, \psi_h \sqrt{f(\tilde{s})}\} \leq \text{radius}(coarse(s)) \leq 5\rho\delta + \psi_m \sqrt{f(\tilde{s})}$ and $\text{radius}(initial(s)) \leq \psi_m \sqrt{f(\tilde{s})}$. We will take the probabilities of their occurrences later into consideration.

Since $W_s \leq \sqrt{\text{radius}(initial(s))} \leq \sqrt{\psi_m f(\tilde{s})}^{1/4}$ and $\psi_m \leq 0.01$ for sufficiently large n , $W_s \leq 0.1f(\tilde{s})$. This proves (i).

By Lemma 7.5, for sufficiently large n , $|\text{angle}(strip(s))| \leq 4 \sin^{-1}(0.06) < \pi/10$. Since $\theta \in [-\pi/10, \pi/10]$, $\theta_s = \theta + \text{angle}(strip(s)) \in [-\pi/5, \pi/5]$ and $\theta_s = 0$ for some θ . This proves (ii).

Consider (iii). Let ℓ be a line that is parallel to $candidate(s, \theta)$ and inside $candidate(s, \theta)$. We first prove that ℓ intersects F_α . Refer to Figure 18. Without loss of generality, assume that the normal at \tilde{s} is vertical, the slope of $candidate(s, \theta)$ is positive, and ℓ is below s . Let s_1 and s_2 be the points on F_δ^+ and F_δ^- , respectively, such that $\tilde{s}_1 = \tilde{s}_2 = \tilde{s}$. Shoot two rays upward from s_1 with slopes

$\pm \sin^{-1}(0.03)$. Also, shoot two rays downward from s_2 with slopes $\pm \sin^{-1}(0.03)$. Let \mathcal{R} be the region inside $coarse(s)$ bounded by these four rays. By Lemma 7.4(iv), $F_\alpha \cap coarse(s)$ lies inside \mathcal{R} . Let x be the upper right vertex of \mathcal{R} . Let y be the right endpoint of a horizontal chord through s_1 . Let L be the line that passes through x and is parallel to ℓ . Let L' be the line that passes through s and is parallel to ℓ . Let z be the point on L such that s_1z is perpendicular to L .

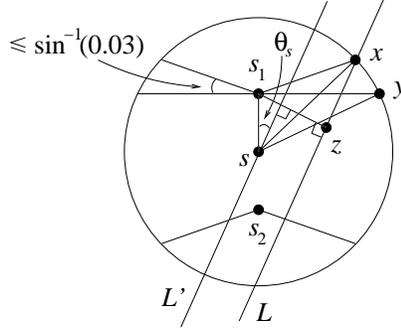


Figure 18: Illustration for Lemma 8.1(iii).

We claim that L' is above L and L and L' intersect both the upper and lower boundaries of \mathcal{R} . By Lemma 7.4(iv), $\angle xs_1y \leq \sin^{-1}(0.03)$, so $\angle xsy \leq 2\sin^{-1}(0.03)$. Observe that $\cos \angle s_1sy = \frac{\|s-s_1\|}{\|s-y\|} \leq \frac{2\delta}{\text{radius}(coarse(s))}$. Since $\text{radius}(coarse(s)) \geq 2\sqrt{\rho}\delta$, $\cos \angle s_1sy \leq 1/\sqrt{\rho} \leq 1/\sqrt{5}$ which implies that $\angle s_1sy > \pi/3$. Since $\angle s_1sx = \angle s_1sy - \angle xsy$, we get

$$\angle s_1sx \geq \pi/3 - 2\sin^{-1}(0.03) > \pi/5 \geq |\theta_s|. \quad (16)$$

So L' cuts through the angle between ss_1 and sx . It follows that L' is above L . Observe that L' intersects s_1x . By symmetry, L' intersects the left downward ray from s_2 too. We conclude that L and L' intersect both the upper and lower boundaries of \mathcal{R} .

Since $|\theta_s| \leq \pi/5$ and $\angle sxz = \angle s_1sx - |\theta_s|$, by (16), $\angle sxz \geq \pi/3 - 2\sin^{-1}(0.03) - \pi/5 > 0.3$. The distance from s to L is equal to $\|s-x\| \cdot \sin \angle sxz > \|s-x\| \cdot \sin(0.3) > 0.2 \cdot \text{radius}(coarse(s))$. Recall that ℓ lies below s by our assumption. The distance between ℓ and s is at most $W_s/2$ and our algorithm enforces that $W_s/2 \leq \text{radius}(coarse(s))/6$. So ℓ lies between L' and L . Since L and L' intersect both the upper and lower boundaries of \mathcal{R} , so does ℓ . It follows that ℓ must intersect $F_\alpha \cap coarse(s)$.

Next, we show that ℓ intersects $F_\alpha \cap coarse(s)$ exactly once. If not, ℓ is parallel to the tangent at some point on $F_\alpha \cap coarse(s)$. By Lemma 7.4(iii), the angle between ℓ and the vertical is at least $\pi/2 - 2\sin^{-1}(0.06) > \pi/5$, contradicting the fact that $|\theta_s| \leq \pi/5$.

Consider (iv). Let ℓ be a line that is parallel to $candidate(s, \theta)$ and passes through s . By (iii), ℓ intersects F_α at some point b . We first prove that $\theta_s - 0.2|\theta_s| \leq \gamma_b \leq \theta_s + 0.2|\theta_s|$. Let s_1 be the point on F_α such that $\tilde{s} = \tilde{s}_1$. Assume that the tangent at s is horizontal, s is above s_1 , and b is to the left of s . Let C be the circle tangent to F_α at s_1 that lies below s_1 , is centered at x , and has radius $f(\tilde{s}) - \delta$. By Lemma 5.1, F_α does not intersect the interior of C . Refer to Figure 19(a). Let sa be a tangent to C that lies on the left of x . We claim that $\angle asx > |\theta_s|$. Otherwise, $\|s-x\| \geq \|a-x\|/\sin(\pi/5) = (f(\tilde{s}) - \delta)/\sin(\pi/5) > f(\tilde{s}) + \delta \geq \|s-x\|$, a contradiction. So sb lies between sa and sx . Let sr be the extension of sb such that r lies on C . We have $\|a-s\| = \sqrt{\|s-x\|^2 - \|a-x\|^2} \leq$

Note that $W_s \leq \text{radius}(\text{coarse}(s))/3 \leq (5\rho\delta + \psi_m)f(\tilde{s})/3$, which is less than $0.02f(\tilde{s})$ by Lemma 7.4(i). Also, by Lemma 7.4(v), $f(\tilde{p}) \geq 0.9f(\tilde{s})$. It follows that

$$\|b - p\| < 0.9W_s \leq 0.02f(\tilde{p}). \quad (19)$$

So we can invoke Lemma 5.3 to bound the angle γ'' between the normals at b and p :

$$\gamma'' \leq 2 \sin^{-1} \frac{\|b - p\|}{(1 - \alpha)f(\tilde{p})} \leq 2 \sin^{-1} \frac{0.9W_s}{(1 - \alpha)f(\tilde{p})} \leq 2 \sin^{-1} \frac{W_s}{f(\tilde{p})}.$$

By (19), $W_s/f(\tilde{p}) < 0.03$. So by (18), we get $\gamma'' \leq 2.2W_s/f(\tilde{p})$. Since $f(\tilde{p}) \geq 0.9f(\tilde{s})$, we conclude that $\gamma'' < 3W_s/f(\tilde{s})$. This implies that

$$\theta_s - 0.2|\theta_s| - 3W_s/f(\tilde{s}) \leq \gamma_b - \gamma'' \leq \gamma_p \leq \gamma_b + \gamma'' \leq \theta_s + 0.2|\theta_s| + 3W_s/f(\tilde{s}).$$

Finally, we have proved the lemma under the conditions that $\max\{2\sqrt{\rho}\delta, \psi_h\sqrt{f(\tilde{s})}\} \leq \text{radius}(\text{coarse}(s)) \leq 5\rho\delta + \psi_m\sqrt{f(\tilde{s})}$ and $\text{radius}(\text{initial}(s)) \leq \psi_m\sqrt{f(\tilde{s})}$. These conditions hold with probabilities at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$ by Lemmas 7.1, 7.2, and 7.3. So the lemma follows. \square

Proof of Lemma 8.2

Let ϕ be the acute angle between uv and the tangent to F_α at u . Let η be the acute angle between uv and the direction of $\text{candidate}(s, \theta)$. By Lemma 7.4(vii), $\phi \leq \sin^{-1}(0.06)$. So $\eta \geq \pi/2 - \gamma_u - \phi \geq \pi/2 - \gamma_u - \sin^{-1}(0.06)$. By Lemma 8.1(i), (ii), and (iv), $\eta \geq \pi/2 - 1.2(\pi/5) - 3(0.1) - \sin^{-1}(0.06) > 0.4$. Thus, $\|u - v\| \leq \frac{\text{width}(H)}{\sin \eta} \leq \frac{\text{width}(H)}{\sin(0.4)} < 3 \text{width}(H)$. This proves (i).

Consider (ii). Note that $W_s \leq \text{radius}(\text{coarse}(s))/3 \leq (5\rho\delta + \psi_m)f(\tilde{s})/3$. So by (i), $\|u - v\| \leq 3W_s \leq (5\rho\delta + \psi_m)f(\tilde{s})$. By Lemma 7.4(i) and (v), $5\rho\delta + \psi_m \leq 0.05$ and $f(\tilde{u}) \geq 0.9f(\tilde{s})$. It follows that

$$\|u - v\| < 0.06f(\tilde{u}). \quad (20)$$

Thus, we can invoke Lemma 5.3 to bound the angle ξ between the normals at u and v :

$$\xi \leq 2 \sin^{-1} \frac{\|u - v\|}{(1 - \alpha)f(\tilde{u})} \leq 2 \sin^{-1} \frac{3 \text{width}(H)}{0.9(1 - \alpha)f(\tilde{s})} < 2 \sin^{-1} \frac{4 \text{width}(H)}{f(\tilde{s})}.$$

Since $4 \text{width}(H)/f(\tilde{s}) \leq 4W_s/f(\tilde{s})$ which is at most 0.4 by Lemma 8.1(i), we can apply (18) to conclude that $\xi < 9 \text{width}(H)/f(\tilde{s}) \leq 9 \text{width}(H)$. This proves (ii).

Finally, by (20), we can invoke Lemma 5.2(ii) to bound the acute angle between uv and the tangent at u . This angle is at most $\sin^{-1} \frac{\|u - v\|}{2(1 - \alpha)f(\tilde{u})}$ which is less than $\xi/2$. \square

Proof of Lemma 9.1

We prove the lemma by assuming that Lemma 7.1, 7.2, and 7.3 hold deterministically. The probability bound then follows from the probability bounds in these lemmas. For $i = p$ or q , let $R_i = \text{radius}(\text{coarse}(i))$ and let $r_i = \text{radius}(\text{initial}(i))$. The Lipschitz condition implies that $f(\tilde{p})/2 \leq f(\tilde{q}) \leq 3f(\tilde{p})/2$. Let h and m be the constants in Lemma 7.1.

Suppose that $W_p = \sqrt{r_p}$. By Lemma 7.1, we have

$$W_p = \sqrt{r_p} \geq \sqrt{\frac{\lambda_h \sqrt{f(\tilde{p})}}{3}} = \sqrt{\frac{h \lambda_m \sqrt{f(\tilde{p})}}{3m}}.$$

Note that $W_q \leq \sqrt{r_q}$ and $r_q \leq \sqrt{14\lambda_m f(\tilde{q})}$ by Lemma 7.1. So we get

$$W_p \geq \sqrt{\frac{h \sqrt{f(\tilde{p})}}{42m f(\tilde{q})}} \cdot r_q \geq \sqrt{\frac{h}{63m \sqrt{f(\tilde{p})}}} \cdot W_q^2 \geq \sqrt{\frac{h}{63m}} \cdot \frac{W_q^2}{f(\tilde{p})}.$$

Suppose that $W_p = R_p/3$. First, since $R_p \geq 2\sqrt{\rho\delta}$ by Lemma 7.3, we get $\rho\delta \leq 3\sqrt{\rho}W_p/2$. Second, $W_p = R_p/3 \geq r_p/3$ which is at least $\lambda_h \sqrt{f(\tilde{p})}/9$ by Lemma 7.1. So we get $\sqrt{\lambda_m f(\tilde{p})} = \sqrt{m\lambda_h f(\tilde{p})/h} \leq 3\sqrt{mW_p/h} \cdot f(\tilde{p})^{1/4} \leq 3\sqrt{mW_p/h} \cdot f(\tilde{p})$. Finally, since $W_q \leq R_q/3$, by Lemma 7.2, we get

$$\begin{aligned} W_q &\leq \frac{5\rho\delta}{3} + \frac{\sqrt{14\lambda_m f(\tilde{q})}}{3} \\ &\leq \frac{5\rho\delta}{3} + \sqrt{\frac{7\lambda_m f(\tilde{p})}{3}} \\ &\leq \frac{5\sqrt{\rho}W_p}{2} + \sqrt{\frac{21mW_p}{h}} \cdot f(\tilde{p}). \end{aligned}$$

□

Proof of Lemma 9.3

We prove the lemma by assuming that Lemmas 8.4 and 9.1 hold deterministically. The probability bound then follows from the probability bounds in these lemmas.

We translate x^*y^* to align y^* with \tilde{y} . Let z denote the point $x^* + \tilde{y} - y^*$. Let $k = 138\delta + 3$. By triangle inequality and Lemma 8.4, $\|\tilde{x} - z\| \leq \|x^* - \tilde{x}\| + \|y^* - \tilde{y}\| \leq kW_x + kW_y$. Since $\|\tilde{x} - \tilde{y}\| \leq f(\tilde{y})/2$, by Lemma 9.1, $W_x \leq \mu_1 f(\tilde{y})\sqrt{W_y}$. So $\|\tilde{x} - z\| \leq k\mu_1 f(\tilde{y})\sqrt{W_y} + kW_y$, which is smaller than $W_y^{1/3} \leq \|x^* - y^*\|$ for sufficiently large n . Thus, $\tilde{x}z$ is not the longest side of the triangle $\tilde{x}\tilde{y}z$. It follows that $\angle \tilde{x}\tilde{y}z$ is acute. Since $\|\tilde{x} - z\|$ is an upper bound on the height of z from $\tilde{x}\tilde{y}$, we have $\angle \tilde{x}\tilde{y}z \leq \sin^{-1} \frac{\|\tilde{x} - z\|}{\|\tilde{y} - z\|} = \sin^{-1} \frac{\|\tilde{x} - z\|}{\|x^* - y^*\|} \leq \sin^{-1} (k\mu_1 f(\tilde{y})W_y^{1/6} + kW_y^{2/3})$. We conclude that $\angle \tilde{x}\tilde{y}z$ is $O(f(\tilde{y})W_y^{1/6})$ as n tends to ∞ . □

Proof of Lemma 9.4

We first show that $\|\tilde{x} - \tilde{z}\| \leq \min\{f(\tilde{x})/4, f(\tilde{z})/4\}$. Assume that $\|\tilde{x} - \tilde{z}\| \leq f(\tilde{x})/5$. By the Lipschitz condition, we have $f(\tilde{z}) \geq 4f(\tilde{x})/5$. Therefore, $\|\tilde{x} - \tilde{z}\| \leq f(\tilde{x})/5 \leq f(\tilde{z})/4$.

Let D be the disk centered at \tilde{x} with radius $f(\tilde{x})/4$. Observe that $F(\tilde{x}, \tilde{z})$ lies completely inside D . Otherwise, the medial axis of F intersects the interior of D which implies that $f(\tilde{x}) \leq f(\tilde{x})/4$, a contradiction. So $\|\tilde{x} - \tilde{y}\| \leq f(\tilde{x})/4$. The Lipschitz condition implies that $f(\tilde{y}) \geq 3f(\tilde{x})/4$.

We claim that the angle $\angle \tilde{x}\tilde{y}\tilde{z}$ is obtuse. The line segments $\tilde{x}\tilde{y}$ and $\tilde{y}\tilde{z}$ are parallel to the tangents at some points on $F(\tilde{x}, \tilde{y})$ and $F(\tilde{y}, \tilde{z})$, respectively. Lemma 5.3 implies that $\angle \tilde{x}\tilde{y}\tilde{z} \geq \pi - 4 \sin^{-1} \frac{\text{radius}(D)}{f(\tilde{x})} = \pi - 4 \sin^{-1}(1/4) > \pi/2$.

Since $\|\tilde{x} - \tilde{y}\| \leq f(\tilde{x})/4 \leq f(\tilde{y})/3$, by Lemma 9.3, the angle between x^*y^* and $\tilde{x}\tilde{y}$ is negligible with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$ as n tends to ∞ . A symmetric argument shows that the angle between y^*z^* and $\tilde{y}\tilde{z}$ is negligible with probability at least $1 - O(n^{-\Omega(\ln^\omega n/f_{\max})})$ as n tends to ∞ . Thus, $\angle x^*y^*z^*$ converges to $\angle \tilde{x}\tilde{y}\tilde{z}$ which is obtuse. \square

Proof of Lemma 9.5

Note that p^* and q^* are adjacent and they are selected by the algorithm. Let $k = 138\delta + 3$. Let D_p be the disk centered at p^* with radius $(1 + k\mu_1 f(\tilde{p}))W_p^{1/3}$. Let D_q be the disk centered at q^* with radius $(1 + k\mu_1 f(\tilde{q}))W_q^{1/3}$. By Lemma 8.4, $\|\tilde{p} - p^*\| \leq kW_p$ which is less than $W_p^{1/3}$ for sufficiently large n . So \tilde{p} lies inside D_p . Similarly, \tilde{q} lies inside D_q .

If D_p intersects D_q , then $\|p^* - q^*\| \leq (1 + \mu_1 f(\tilde{p}))W_p^{1/3} + (1 + \mu_1 f(\tilde{q}))W_q^{1/3}$ and we are done. Suppose that D_p does not intersect D_q . We claim that $F(\tilde{p}, \tilde{q}) \cap D_p$ is connected. Otherwise, the medial axis of F intersects the interior of D_p which implies that $f(\tilde{p}) \leq \text{radius}(D_p)$ which is less than $f(\tilde{p})$ for sufficiently large n , a contradiction. Similarly, $F(\tilde{p}, \tilde{q}) \cap D_q$ is connected. It follows that $F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$ is also connected. There are two cases.

Case 1: $F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$ does not contain \tilde{u} for any sample u . Let y be the endpoint of $F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$ that lies on D_p . Let h be the constant in Lemma 7.1. Take a λ_h -partition such that y is the first cut-point. Since $F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$ does not contain \tilde{u} for any sample u , by Lemma 6.6(i), $F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$ does not contain $F(y, c_1)$, where c_1 is the second cut-point, with probability at least $1 - O(n^{-\Omega(\ln^\omega n)})$. It follows that

$$|F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)| < \lambda_h^2 f(y). \quad (21)$$

Since $\|\tilde{p} - y\| \leq 2 \text{radius}(D_p) = 2(1 + k\mu_1 f(\tilde{p}))W_p^{1/3}$, $\|\tilde{p} - y\| \leq f(\tilde{p})/2$ for sufficiently large n . Thus, $f(y) \leq 3f(\tilde{p})/2$, so $\lambda_h^2 f(y) < 3\lambda_h^2 f(\tilde{p})/2$. Since $W_p \geq \text{radius}(\text{initial}(p))/3$ which is at least $\lambda_h \sqrt{f(\tilde{p})}/9$ by Lemma 7.1, we have $\lambda_h^2 f(\tilde{y}) \leq 243W_p^2/2$. Substituting into (21), we get

$$|F(\tilde{p}, \tilde{q})| \leq 243W_p^2/2 + 2 \text{radius}(D_p) + 2 \text{radius}(D_q).$$

By Lemma 8.4, $\|\tilde{p} - p^*\| \leq kW_p$ and $\|\tilde{q} - q^*\| \leq kW_q$. We conclude that $\|p^* - q^*\| \leq \|\tilde{p} - p^*\| + |F(\tilde{p}, \tilde{q})| + \|\tilde{q} - q^*\| \leq \mu_2 f(\tilde{p})W_p^{1/3} + \mu_2 f(\tilde{q})W_q^{1/3}$ for some constant $\mu_2 > 0$.

Case 2: $F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$ contains \tilde{u} for some sample u . We show that this case is impossible if Lemmas 9.1 and 9.4 hold deterministically. It follows that case 2 occurs with probability at most $O(n^{-\Omega(\ln^\omega n/f_{\max})})$. We first claim that $\|p^* - u^*\| > W_p^{1/3}$. If not, Lemma 9.1 implies that $W_u \leq \mu_1 f(\tilde{p})\sqrt{W_p}$ for sufficiently large n . But then $\|p^* - \tilde{u}\| \leq \|p^* - u^*\| + \|\tilde{u} - u^*\| \leq W_p^{1/3} + kW_u \leq W_p^{1/3} + k\mu_1 f(\tilde{p})\sqrt{W_p}$. This is a contradiction as \tilde{u} lies outside D_p . Similarly, $\|q^* - u^*\| > W_q^{1/3}$. So u^* is not eliminated by the selection of p^* and q^* .

Next, take any selected center point z^* different from p^* and q^* such that $\tilde{q} \in F(\tilde{u}, \tilde{z})$. We show that u^* is not eliminated by the selection of z^* . Assume to the contrary that this is false. So $\|u^* - z^*\| \leq W_z^{1/3}$. By Lemma 9.1, $W_u \leq \mu_1 f(\tilde{z})\sqrt{W_z}$ for sufficiently large n . Let $k' = 1 + k + k\mu_1$. Then $\|\tilde{u} - \tilde{z}\| \leq \|u^* - z^*\| + \|z^* - \tilde{z}\| + \|u^* - \tilde{u}\| \leq W_z^{1/3} + kW_z + kW_u \leq$

$W_z^{1/3} + kW_z + k\mu_1 f(\tilde{z})\sqrt{W_z} \leq k' f(\tilde{z})W_z^{1/3}$. For sufficiently large n , $k' f(\tilde{z})W_z^{1/3} \leq f(\tilde{z})/5$. By Lemma 9.4, the angle $\angle u^* q^* z^*$ is obtuse. It follows that $\|q^* - z^*\| < \|u^* - z^*\| \leq W_z^{1/3}$, contradicting Lemma 9.2.

Symmetrically, we can show that u^* is not eliminated by any selected center point z^* different from p^* and q^* such that $\tilde{p} \in F(\tilde{z}, \tilde{u})$. In all, our algorithm should select another center point u^* such that $\tilde{u} \in F(\tilde{p}, \tilde{q}) - (D_p \cup D_q)$. This contradicts the assumption that p^* and q^* are adjacent in G .

□