

000 001 002 003 004 005 006 007 008 009 010 011 012 013 014 015 016 017 018 019 020 021 022 023 024 025 026 027 028 029 030 031 032 033 034 035 036 037 038 039 040 041 042 043 044 045 046 047 048 049 050 051 052 053 ONE CLUSTER OR TWO? A MANIFOLD-BASED AP- PROACH

Anonymous authors

Paper under double-blind review

ABSTRACT

The manifold hypothesis suggests a natural criterion for clustering: partition data according to the manifold component from which each point is drawn. This criterion is useful because, intuitively, the separability of manifold components depends on how their ambient separation between components compares to the largest sampling gap. The analysis integrates topology (e.g., manifold volume and reach) with estimation (e.g., fill radius and sample density). Formally, it identifies a criticality: when a threshold is exceeded, nearest-neighbor data graphs avoid bridging edges and clusters are preserved; otherwise, bridges appear and components fuse. In practice, this critical threshold lies between bounds that imply a measure of cluster confidence and motivates an algorithm—Manifold-Based Clustering (MBC)—that constructs a candidate neighborhood graph. MBC is parameter-light and, unlike density-based methods (e.g., HDBSCAN), avoids hand-tuned scale thresholds. Instead, MBC yields a monotone bound, or *bracket*, on the number of components by a natural sweep of neighborhood size. Across curved and high-dimensional benchmarks, MBC matches state-of-the-art accuracy and exposes ambiguity near the critical thresholds.

1 INTRODUCTION

Clustering is a notoriously thorny problem. Results depend on criteria (Kleinberg, 2002), separation (Hennig, 2015), and sampling (Tibshirani et al., 2001), among other factors. To address this, researchers traditionally rely on domain knowledge (e.g. genomics (Eisen et al., 1998)) or on popular algorithms (McInnes et al., 2018; Ester et al., 1996; Ankerst et al., 1999; Campello et al., 2013; 2015). However, the statistical power of these algorithms is difficult to assess (Dalmajer et al., 2022), and blindly using any of them could be problematic (Chari & Pachter, 2023). This is especially true in neuroscience (Button et al., 2013), where even determining whether data are (in fact) clustered remains an important open problem (Dyballa et al., 2024b).

We illustrate two extremes in Fig. 1. Typically, when one mentions clusters, an artificial image comes to mind as shown in blue and orange: two collections of well-separated data points. However, in reality, data can be distributed as the neuroscience plots at the top. These data are drawn from recordings of retinal ganglion cells, and the neuroscientists involved estimate that there are about eight clusters of cells, based on separately measured physiological properties (Dyballa et al., 2024a)). Applying the above traditions, popular algorithms are off by a factor of 3–4. We embrace the uncertainty directly, and propose an algorithm that yields a bracket [1–9] for the number of clusters. The algorithm is based on topological analysis, and takes both shape and sampling into consideration. Thus, clusters may be clearly separable, non-separable, or lie in a transitional regime. The neural data falls within the latter two.

To motivate the analysis, we ask: *were the data sampled from a connected or separated object, and by what margin?* Adopting the manifold hypothesis, we model high-dimensional observations as samples from a compact subset $\mathcal{M} \subset \mathbb{R}^D$ that is either a single connected C^2 submanifold or a finite union of disjoint C^2 components (Fefferman et al., 2023). This viewpoint reframes clustering as a *decision problem*: given i.i.d. samples $X = \{x_i\}_{i=1}^n$ from a distribution supported on \mathcal{M} , can it be decided whether the support is connected or decomposes into separated components? A threshold criterion emerges that determines whether clusters exist and, by extension, estimates their number. The resulting bracket captures this threshold region.

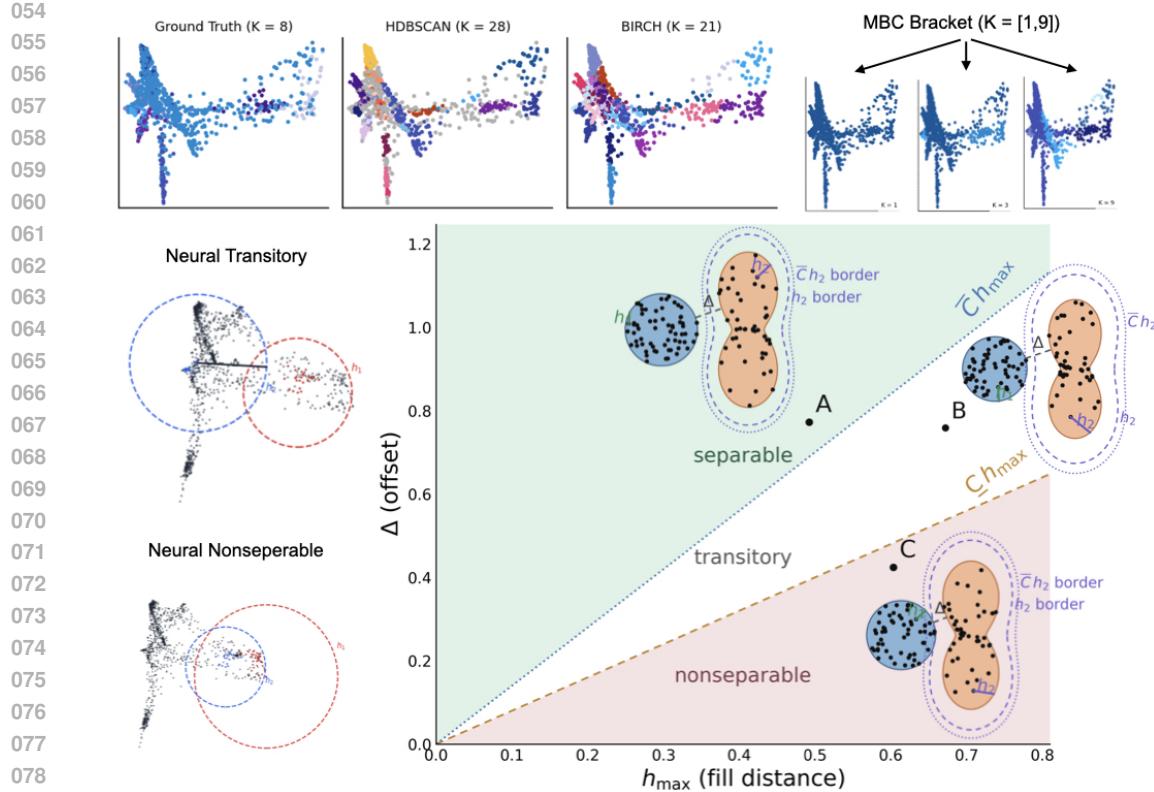


Figure 1: **Motivating example.** Neural spiking data are often mixed, with clusters embedded in significant noise. We show how the number of clusters, estimated on physiological grounds to be about 8, cannot be reliably determined by standard unsupervised clustering algorithms (HDBSCAN and BIRCH). The MBC algorithm provides a feasible bracket for the number of clusters that includes the physiologically expected number. We highlight the geometric principle of cluster separation in the main panel, where (A–C) depict a non-pure manifold with two components: a disc (left, in blue) and a softened peanut (right, in orange). We show worst-case fill distances (h_1, h_2), the minimal offset Δ , and two boundaries of the peanut, h_2 (dashed) and $\bar{C}h_2$ (dotted) where \bar{C} is a constant determined by the geometry of the manifold. The ratio $\rho = \Delta/h_{\max}$, where $h_{\max} = \max\{h_1, h_2\}$, governs separability: A is separable ($\rho > \bar{C}$), B is transitional ($\underline{C} < \rho < \bar{C}$), and C is non-separable ($\rho < \underline{C}$, with $\Delta > 0$). We also provide examples of transitional and non-separable true neural clusters.

The criterion that governs this decision is estimated from k -nearest neighbor (k NN) graphs: the ratio ρ between the *offset* Δ (the minimal Euclidean distance between any two components) and the *fill distance* h of the sample over those components (the worst-case sampling gap). Intuitively, the fill distance measures the size of the largest hole in the sample coverage; smaller fill distance implies denser, more uniform sampling. Thus, large values of ρ indicate the presence of clearly separated clusters (relative to sample density), while small values mean the estimated components should be blurred together into a single cluster. Classic random geometric graph (RGG) results justify this strategy: RGGs exhibit sharp connectivity thresholds as the neighborhood scale changes with sample size n . They become connected around radii $r_n \asymp ((\log n)/n)^{1/d}$ or when the k -NN parameter scales like $k \asymp \log n$, under mild regularity conditions (Penrose, 2003; Balister et al., 2005). We translate this picture to the problem of separating manifold components. In our setting, the constants depend only on standard intrinsic geometry properties such as the two-sided volume growth (bounds small-ball volumes) and positive reach (Niyogi et al., 2008). This translation allows us to formally quantify when distinct manifold components will remain disconnected in a k NN graph, rather than linked by spurious ‘bridging’ edges.

We leverage this result into an algorithm (MBC), extend it to the tubular noise regime, and compute the confidence bracket using a fill-distance approximation, resulting in the following contributions:

108 1. **Geometric criterion for cluster preservation.** We introduce the offset-fill-distance ratio
 109 and prove upper and lower thresholds that predict when clusters remain distinct in the
 110 standard and noisy regimes (Theorem 3.3).
 111 2. **Manifold-Based Clustering Algorithm (MBC).** We develop an algorithm that applies
 112 this threshold to uncover clusters and handle noise robustly using the distance-to-measure
 113 framework (Algorithm 2).
 114 3. **Density criterion for bracket relaxation.** We exploit the derivation of MBC to develop
 115 Corollary 4.1, reflecting the uncertainty in the underlying number of clusters with respect to
 116 the framework established in Theorem 3.3.
 117

118 Finally, we show empirically that the bracket captures k , the number of clusters, for synthetic datasets
 119 as well as the neuroscience example shown in Fig. 1. Blindly applying popular algorithms can
 120 be misleading; instead, we highlight the uncertainty in clustering real-world data, and the delicate
 121 interplay between sampling and topology inherent in this task.

123 2 BACKGROUND

125 *Neighborhood graphs and threshold scales.* Manifold-learning methods—Isomap, LLE, Lapla-
 126 cian Eigenmaps—reconstruct geometry from neighborhood graphs using shortest-path or spectral
 127 surrogates (Tenenbaum et al., 2000; Roweis & Saul, 2000; Belkin & Niyogi, 2003; Coifman &
 128 Lafon, 2006), and spectral clustering relies critically on the quality of the same neighborhood graph
 129 (von Luxburg, 2007; Zelnik-manor & Perona, 2004). Popular dimensionality reduction methods
 130 such as UMAP explicitly optimize objectives that preserve local neighborhoods (McInnes et al.,
 131 2018). The reliability of these pipelines depends on choosing neighborhoods that match the intrinsic
 132 sampling scale: if neighborhoods are too large, graphs connect across gaps and destroy component
 133 structure. Random graph theory formalizes this with sharp transitions: connectivity emerges at
 134 radii $r_n \asymp (\log n/n)^{1/d}$, and union- k NN graphs become connected when $k \asymp \log n$, with constants
 135 depending on dimension and local volume regularity (Penrose, 2003; Balister et al., 2005). We
 136 leverage these scales in practice by setting $k = O(\log n)$ so the graph lies near its connectivity
 137 threshold—neither too sparse (disconnected) nor too dense (over-connected). Moreover, we ‘bracket’
 138 the true number of meaningful components in the data between two close values for k , thus defining
 a *confidence bracket* in a loose statistical sense.

139 *Fill distance, two-sided volume growth, and uniform k NN radii.* The fill distance $h(R, \mathcal{M}) =$
 140 $\sup_{x \in \mathcal{M}} \min_{r_i \in R} \|x - r_i\|$ is the worst-case sampling gap on \mathcal{M} . Under two-sided volume growth
 141 (i.e., lower and upper bounds on small-ball volumes) and positive reach, covering radii and nearest-
 142 neighbor distances concentrate uniformly around the intrinsic sampling scale; in particular, for
 143 samples on a d -dimensional support, h and k NN radii $D_k(x)$ scale respectively like $((\log n)/n)^{1/d}$
 144 and $(k/n)^{1/d}$ up to constants (Niyogi et al., 2008; Boissonnat et al., 2018). Our separability condition
 145 compares Δ to h_{\max} across components; when Δ/h_{\max} exceeds a curvature-dependent constant,
 146 stabilized k NN neighborhoods do not mix components.

147 *Relationship to reach and curvature.* The reach τ_M of a smooth subset $M \subset \mathbb{R}^D$ is the largest radius
 148 for which every point in the tubular neighborhood of M has a unique nearest-point projection onto
 149 M (Federer, 1959); equivalently, it is the infimum distance from M to its medial axis, i.e. the set
 150 of points with multiple nearest neighbors. Reach captures both local curvature— τ_M is bounded
 151 above by the reciprocal of the largest principal curvature—and global bottlenecks, since narrow necks
 152 shrink τ_M . Practical estimators recover τ_M and related geometric quantities from point samples,
 153 with non-asymptotic guarantees (Aamari et al., 2019); recent analyses clarify how reach behaves for
 154 unions and under set operations (Boissonnat & Wintraecken, 2023). The ratio Δ/h can be interpreted
 155 as a relaxation of the reach, tailored to *distinct components*: Δ is twice the bottleneck radius *between*
 156 components in the medial-axis picture, while h measures sample dispersion. Requiring Δ/h to
 157 exceed a constant ensures that sampling density lies below the relevant bottleneck scale, preventing
 158 spurious graph connections between components.

159 *Robust local statistics, transitivity, and density-based clustering.* Raw Euclidean distances are
 160 notoriously sensitive to density variation and moderate noise. The distance-to-measure (DTM), which
 161 averages local nearest-neighbor distances, provides a robust and scale-aware alternative with stability
 guarantees (Chazal et al., 2011). A directional two-scale DTM cancels leading density bias on the

manifold, yet grows linearly with ambient offset; this property underpins our conservative add-only rescue procedure. Requiring shared-neighbor (triangle) support suppresses spurious asymmetric short links and enforces minimal transitivity, cf. shared-nearest-neighbor clustering (Jarvis & Patrick, 1973). Density-based methods such as DBSCAN, BIRCH, OPTICS, and HDBSCAN infer clusters by thresholding density or mutual-reachability graphs and rely on user-specified parameters that implicitly decide whether bridges persist (Ester et al., 1996; Ankerst et al., 1999; Campello et al., 2013; 2015; Zhang et al., 1996). In contrast, our approach grounds this decision on a geometric offset-sampling scale, eliminates the need to hand-tune bridging thresholds, and yields a monotonic bracket on the component count by varying k within a principled confidence range.

3 GEOMETRIC CLUSTER-SEPARATION CRITERION

We now introduce our main theoretical framework for understanding cluster separability in the manifold setting. Drawing parallels to Gaussian Mixture Models, we regard *offset* as the analogue of inter-cluster distance and *fill distance* as a proxy for “variance” or dispersion within each manifold component. We next extend this framework into an algorithm for detecting clusters under uncertainty. The procedure motivated by our framework is outlined in Figure 2.

Suppose our data lie on the union

$$\mathcal{M} = \mathcal{M}_1 \cup \dots \cup \mathcal{M}_K, \mathcal{M}_i \cap \mathcal{M}_j = \emptyset, \forall i \neq j \in \{1, \dots, K\}$$

where each \mathcal{M}_k is a connected manifold component in \mathbb{R}^D . Let

$$\Delta = \min_{k \neq \ell} \left\{ \|x - y\| : x \in \mathcal{M}_k, y \in \mathcal{M}_\ell \right\}$$

be the *offset* (minimal ambient distance) between distinct components. In parallel, define the fill distance for \mathcal{M} ’s sampled approximation as follows:

Definition 3.1 (Fill Distance). Let $R = \{r_i\}_{i=1}^n \subset \mathcal{M}$ be a finite point set. The *fill distance* is

$$h_{R, \mathcal{M}} = \sup_{x \in \mathcal{M}} \min_{1 \leq i \leq n} \|x - r_i\|.$$

We say R is quasi-uniform if $h_{R, \mathcal{M}}$ and the minimum pairwise distance among r_i, r_j differ only by a constant factor. A smaller fill distance indicates that R provides a denser covering of \mathcal{M} .

Remark 3.2. In analogy to the sampling density criterion and variance in Gaussian Mixture Models, we treat fill distance $h_{R, \mathcal{M}}$ as a measure of sampling dispersion. A smaller $h_{R, \mathcal{M}}$ corresponds to higher sampling density, which is often necessary for manifold learning algorithms to reliably approximate geodesic distances and local neighborhoods.

We denote $h_{R, \mathcal{M}}$ as h for convenience and then consider the following ratio: $\rho = \frac{\Delta}{h}$.

3.1 MANIFOLD SEPARATION CRITERION

We now establish a threshold phenomenon governing the connectivity of k NN graphs constructed on points sampled from two disjoint, compact, d -dimensional Riemannian manifolds. We prove that in a k NN graph there exists a sharp transition, or threshold: when manifolds are far enough apart relative to sampling density, no edges cross; when they are close enough, bridging edges appear with high probability. In other words, under the assumption that clusters are separate if and only if they are sampled from two distinct manifold components, this theorem quantifies how sampling density (as measured by the fill distance) and intrinsic separation together determine whether the components remain disconnected or become connected in the k NN graph.

Theorem 3.3 (Threshold for manifold separation in the union- k NN graph). *Let $\mathcal{M}_1, \mathcal{M}_2 \subset \mathbb{R}^D$ be disjoint, compact, connected, d -dimensional C^2 submanifolds with positive reach. Assume there exist constants $0 < \underline{c} \leq \bar{c} < \infty$ and a radius $r_* > 0$ such that for all $x \in \mathcal{M}_i$ and $0 < r \leq r_*$,*

$$\underline{c} r^d \leq \mu_i(B(x, r)) \leq \bar{c} r^d.$$

Here μ_i denotes the normalized surface measure on \mathcal{M}_i .

Sampling. Independently draw n_1 and n_2 samples from μ_1 and μ_2 , respectively; write $n = n_1 + n_2$ and $n_{\min} = \min\{n_1, n_2\}$. Let S_i denote the set of sampled points on \mathcal{M}_i , define the fill distances

$$h_i = \sup_{x \in \mathcal{M}_i} \min_{z \in S_i} \|x - z\|, \quad h_{\max} = \max\{h_1, h_2\},$$

and the ambient offset $\Delta = \inf\{\|x - y\| : x \in \mathcal{M}_1, y \in \mathcal{M}_2\}$.

Graph construction. Form the union- k NN (symmetrized k NN) graph using $k = \lceil A \log(4n/\delta) \rceil$, where $\varepsilon \in (0, 1)$ is fixed and $A \geq 3/\varepsilon^2$.

Threshold statement. There exist explicit constants $\bar{C}, \underline{C} > 0$ (depending only on $d, \underline{c}, \bar{c}, A$, and ε) such that, with probability at least $1 - \delta$, the following hold:

(i) If $\Delta/h_{\max} > \bar{C}$, then no edges connect \mathcal{M}_1 and \mathcal{M}_2 .

(ii) If $\Delta/h_{\max} < \underline{C}$ and $B\Delta \leq r_*$ for some $a \in (0, 1/8)$ with $B = 1 + 2a$, then the graph contains a cross edge with probability at least

$$1 - 2 \exp(-\underline{c} a^d n_{\min} \Delta^d) - \exp(-\gamma k),$$

for a universal constant $\gamma > 0$.

Remark 3.4 (Scaling of the thresholds). Let $R = \log(4n/\delta)/\log(n_{\min}/\delta)$ and $M = (\bar{c}/\underline{c})^{1/d}$. Then

$$\bar{C} = \Theta(A^{1/d} M R^{1/d}), \quad \underline{C} = \Theta(A^{1/d}/(BM)).$$

In particular, under balanced sampling ($R \approx 1$), fixed ε and a , and bounded geometry ($\bar{c}/\underline{c} = \Theta(1)$), both thresholds are $\Theta(A^{1/d})$, with constants depending only on d .

Proof sketch. The fill distances satisfy $h_i \asymp (\log(n_i/\delta)/n_i)^{1/d}$ with explicit upper and lower constants from a standard covering/packing argument under the local mass bounds, hence $h_{\max} \geq C_{\text{fill}} (\log(n_{\min}/\delta)/n_{\min})^{1/d}$. Choosing $k = \lceil A \log(4n/\delta) \rceil$ and applying Chernoff with a union bound over all n sample locations yields a uniform upper bound on the k NN-radius $D_k(Z) \leq (1 - \varepsilon)^{-1/d} (2k/(n_{\min} \underline{c}))^{1/d}$, for every sample Z . Dividing by the lower fill bound yields $D_k(Z) \leq \bar{C} h_{\max}$ with \bar{C} as above, so if $\Delta > \bar{C} h_{\max}$, no cross-edge is possible. For bridging, fix $a \in (0, 1/8)$ and $B = 1 + 2a$ and assume $B\Delta \leq r_*$. Occupancy of intrinsic caps of radius $a\Delta$ on each manifold occurs with probability at least $1 - 2 \exp(-\underline{c} a^d n_{\min} \Delta^d)$, and an upper-mass Chernoff bound ensures that within radius $B\Delta$ around the near-boundary sample there are fewer than k same-component neighbors with probability at least $1 - \exp(-\gamma k)$ provided $\Delta/h_{\max} < \underline{C}$. In that event, the cross-manifold sample lies within distance $B\Delta$ and must enter the top- k , producing a bridging edge. We offer full details, along with extensions to gaussian kernel graphs, in Appendix A.2.

3.2 EXTENDING CRITERION TO NOISY REGIMES

Empirical samples rarely lie exactly on a smooth manifold; instead, one observes noise as a tubular perturbation. This may shrink the separation between components and inflate the neighborhood radii. To account for this, we replace the original offset Δ by an effective offset Δ_{eff} , and show that k NN radii remain well-behaved. We adopt the following model: each component $\mathcal{M}_s \subset \mathbb{R}^D$ is compact, connected, C^2 , with reach $\tau_s > 0$, and data points are of the form $x = \pi_{\mathcal{M}_s}(x) + \xi$, where $\pi_{\mathcal{M}_s}$ denotes nearest-point projection (well-defined whenever $\|\xi\| < \tau_s$) and ξ is a mean-zero ambient perturbation that is either bounded almost surely by $\sigma < \tau_{\min} := \min_s \tau_s$ or sub-Gaussian with scale σ . In this regime the relevant offset becomes an effective quantity Δ_{eff} satisfying $\Delta - 2\sigma \leq \Delta_{\text{eff}} \leq \Delta + 2\sigma$ with high probability, while k NN radii concentrate around their noiseless counterparts with an additive $O(\sigma)$ deviation when $k \asymp \log(n/\delta)$.

The next statement upgrades the noiseless radius control used in Theorem 3.3 to the tubular-noise model and will allow us to distinguish between connected and separated components.

Proposition 3.5 (Uniform k NN radii under tubular noise). *Under the assumptions above, with probability at least $1 - \delta$, for every sample x drawn from component \mathcal{M}_s ,*

$$\underline{C}_s h_s - C_1 \sigma \leq D_k(x) \leq \bar{C}_s h_s + C_2 \sigma,$$

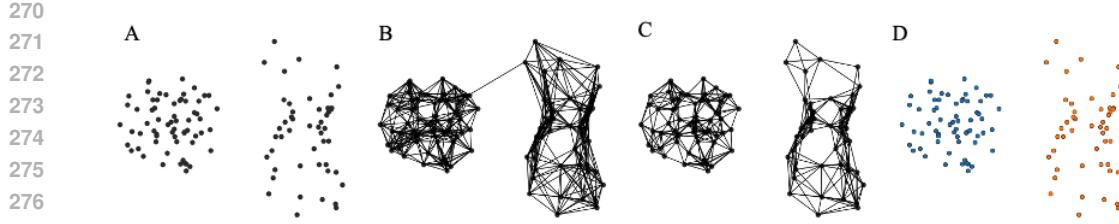


Figure 2: **MBC Algorithm 2 schematic.** (A–B) depicts building a local neighborhood graph for Pattern A in Fig. 1 at the desired sampling scale(s) corresponding to steps 1–4 in Alg. 2, (B–C) depicts to remove unsupported spurious bridges (Alg. 2 steps: 5–6), and (C–D) depicts taking connected components (Alg. 2 steps: 7–9); recompute for different k^* from bracket yields the same clusters i.e. a tight bracket of $[2, 2]$ due to the offset-fill distance ratio denoting separability for this dataset.

where h_s is the (clean) fill distance on \mathcal{M}_s , the constants $\underline{C}_s, \bar{C}_s$ depend only on $(d, \underline{c}, \bar{c})$ and the choice of A, ε (via the uniform clean bounds), and $C_1, C_2 > 0$ are universal. In particular, $H_i := D_k(x_i) = \Theta(h_s) + O(\sigma)$ uniformly on \mathcal{M}_s .

An additional problem is that nearest-neighbor distances based on a single global scale may be too sensitive to density fluctuations. Instead, we compare averages over two scales of neighbors, whose distance distributions, as we show, differ significantly for within- vs. cross-component. To make local decisions robust we employ a two-scale distance-to-measure approach (Chazal et al., 2018) that cancels leading density terms yet reacts to ambient offsets. Fix $\theta > 1$; for a query z and a finite set T , let r_1 be the k_1 -th nearest-neighbor distance from z to T with $k_1 \asymp k$, set $k_2 = \#\{u \in T : \|u - z\| \leq \theta r_1\}$, let a_1 and a_2 be the means of the k_1 and k_2 smallest distances, and define $\tilde{d}_\theta(z \rightarrow T) = (\theta a_1 - a_2)/(\theta - 1)$. as the *two-scale DTM statistic*. When T is drawn from a d -dimensional manifold, \tilde{d}_θ cancels the first-order $\Theta(h_s)$ bias of the distance-to-measure, leaving a smaller on-manifold remainder, whereas for a point at ambient offset Δ_{eff} it grows linearly in Δ_{eff} . The next proposition makes this separation precise after normalizing by fill distance.

Proposition 3.6 (Directional two-scale typicality with noise). *Let $H_i = D_k(x_i)$ and form S_i by trimming the $k\text{NN}$ list of x_i at radius $c H_i$ for fixed $c > 1$ (and, if desired, capping $|S_i|$ by a constant). Fix $\theta > 1$. Then there exist constants $A, B > 0$ depending only on (d, c, θ) such that, with probability at least $1 - \delta$, the following hold uniformly over i :*

- If x_j lies on the same component as x_i , then

$$\frac{\tilde{d}_\theta(x_j \rightarrow S_i)}{H_i} \leq A \left(\frac{\sigma}{H_i} + \left(\frac{k}{n} \right)^{1/d} \right).$$

- If x_j lies on a different component, let $\Delta_{\text{eff}} := \max\{\Delta - 2\sigma, 0\}$. Then

$$\frac{\tilde{d}_\theta(x_j \rightarrow S_i)}{H_i} \geq B \frac{\Delta_{\text{eff}}}{H_i} - A \left(\frac{\sigma}{H_i} + \left(\frac{k}{n} \right)^{1/d} \right).$$

Consequently, when $\Delta_{\text{eff}}/h_{\max}$ exceeds a sufficiently large constant (depending on (d, c, θ) and the local mass bounds), the within- and cross-component distributions of the normalized statistic are separated by a fixed gap.

4 MANIFOLD-BASED CLUSTERING AND THE BRACKET

We now describe a practical clustering pipeline that implements the geometric principles above. Given data $X \in \mathbb{R}^{n \times D}$, we first standardize each feature to zero mean and unit variance. We then estimate an intrinsic dimension d_{eff} as the smallest number of principal components explaining at least 90% of the variance, capped at 64 components to avoid instability in high dimensions. For a failure budget $\delta \in (0, 1)$, we take a connectivity-safe pilot degree $k^* = \lceil \log(4n/\delta) \rceil$ and assign a slightly adaptive per-node degree k_i via the pilot radii (ensuring $k_i \geq k^*$), as detailed in Appendix A.4, to mitigate the effects of non-uniform sampling not accounted for by our theory. We then compute top- k_i Euclidean

324 neighbors for each point, record local radii $H_i = D_{k_i}(x_i)$, and form the symmetric candidate edge
 325 set by keeping $\{i, j\}$ if either i lists j or j lists i . Edges are then filtered in two remove-only passes,
 326 followed by an add-only step:

327 (i) The *Euclidean geometric-mean gate* pass enforces scale-adaptive proximity by retaining $\{i, j\}$
 328 only if $\|x_i - x_j\| \leq \sqrt{H_i H_j}$. It discards edges that are too long relative to local sampling density,
 329 ensuring connections respect the intrinsic scale.

331 (ii) The subsequent *triangle support* pass requires a shared nearest neighbor to support an edge
 332 between two points, preventing spurious links caused by sampling fluctuations. By Theorem 3.3 and
 333 its noisy extension, these two passes eliminate cross-component edges once Δ/h_{\max} exceeds the
 334 corresponding upper threshold.

335 (iii) Finally, to avoid disconnecting thin structures, e.g., curved manifolds or boundary points, the
 336 *add-only rescue* step conservatively reintroduces edges that failed triangle support but are statistically
 337 typical of their local neighborhoods. For each node i , we form a trimmed local set $S_i \subseteq N_{k_i}(i)$ by
 338 discarding neighbors beyond $c H_i$ (for a fixed multiplier $c > 1$) and, if necessary, capping $|S_i|$ by a
 339 small constant. We then compute a local threshold τ_i (high local quantile) based on the distribution
 340 of neighboring distances in S_i : $\tau_i = \text{Quantile}_{q_\tau}\{(\tilde{d}_\theta(q \rightarrow S_i))/H_i : q \in S_i\}$, setting $\theta = 2$
 341 and $q_\tau = 0.90$ in all experiments. An excluded edge $\{i, j\}$ is rescued if and only if neither of its
 342 endpoints both look ‘typical’ with respect to each other’s neighborhoods: $\tilde{d}_\theta(x_j \rightarrow S_i)/H_i \leq \tau_i$
 343 and $\tilde{d}_\theta(x_i \rightarrow S_j)/H_j \leq \tau_j$. Theorem 4.2 ensures that, above the noisy-separation threshold, this
 344 procedure does not introduce cross-component edges while repairing within-component connectivity
 345 near regions of high curvature or at manifold boundaries. Finally, cluster labels are obtained as the
 346 connected components of the resulting unweighted graph.

347 **Uncertainty Bracket.** A key aspect of MBC is that it provides an interpretable measure of uncer-
 348 tainty in the number of clusters. We start from the theoretically motivated degree $k^* = \lceil A \log(4n/\delta) \rceil$
 349 given by Theorem 3.3, and define $\varepsilon_k = \sqrt{\log(2n/\alpha)/(2k^*)}$ for confidence level $\alpha \in (0, 1)$. This
 350 choice inverts the same binomial Chernoff bounds used in our fill-distance and k NN-radius estimates:
 351 at the intrinsic sampling radius, the neighbor count around each point has mean $\Theta(k^*)$ and, with
 352 probability at least $1 - \alpha$, deviates by at most $\varepsilon_k k^*$ uniformly over all n samples. We therefore
 353 consider the degree window $k_{\text{low}} = \lceil (1 - \varepsilon_k)k^* \rceil$ and $k_{\text{high}} = \lceil (1 + \varepsilon_k)k^* \rceil$. We then recompute
 354 only the remove-only base graph (Euclidean gate and triangle support) at these two scales, and set
 355 $K_{\text{low}} := \#\text{Comp}(k_{\text{high}})$ and $K_{\text{high}} := \#\text{Comp}(k_{\text{low}})$. Because the candidate edge set is nonde-
 356 creasing in k , the component count is nonincreasing, so $[K_{\text{low}}, K_{\text{high}}]$ forms a monotone bracket
 357 capturing all intermediate degrees. Narrow brackets indicate a stable intrinsic scale for the given data;
 358 wider brackets signal that the manifold-separation decision is unstable as outlined below.

359 **Corollary 4.1** (Bracket behavior under the separation threshold). *Assume the setting of Theorem 3.3.*
 360 *For any $k \in [k_{\text{low}}, k_{\text{high}}]$ we can write $k = \lceil A' \log(4n/\delta) \rceil$ with $A' \in [A(1 - \varepsilon_k), A(1 + \varepsilon_k)]$. With*
 361 *thresholds $\bar{C}(A')$ and $\underline{C}(A')$ as in Remark A.6, the k -bracket has the property that Δ/h_{\max} lies in*
 362 *the region*

$$\underline{C}(A(1 - \varepsilon_k)) \leq \Delta/h_{\max} \leq \bar{C}(A(1 + \varepsilon_k)).$$

363 Therefore, the learned number of clusters K_{low} and K_{high} differ, in effect pushing the uncertainty band
 364 on the correct scale for k^* to the threshold in Theorem 3.3. Moreover, since $k_{\text{high}} - k_{\text{low}} \approx 2\varepsilon_k k^*$
 365 and $k^* = A \log(4n/\delta)$, the relative width $(k_{\text{high}} - k_{\text{low}})/k^*$ is bounded at $O(A^{-1/2})$.

366 Computationally, MBC shares the same leading cost as other k NN-based density methods (e.g.,
 367 DBSCAN, HDBSCAN): constructing the neighborhood graph. In moderate ambient dimension, tree-
 368 or graph-based backends yield near-linear scaling in n , while in high dimensions brute-force search
 369 incurs $O(n^2 D)$ distance evaluations. Once the k NN lists are available, all subsequent passes are
 370 linear in the number of candidate edges: the Euclidean geometric-mean gate is a single sweep over
 371 $O(nk)$ edges, triangle support reduces to intersections of neighbor lists of length k , and the add-only
 372 rescue is applied only to edges rejected by triangle support, using trimmed neighborhoods S_i of
 373 bounded size. The bracket stage requires recomputing only the remove-only graph at two nearby
 374 degrees, incurring a constant-factor overhead on top of a single k NN construction. Throughout, we
 375 fix $\theta = 2$, $q_\tau = 0.90$, the trimming multiplier $c = 4$, and a cap $|S_i| \leq 32$, so that the only exposed
 376 scale parameter is k , determined by (n, δ) via the connectivity theory in Theorem 3.3.

378 Algorithm 1 MBC: Manifold-Based Clustering

379 **Require:** $X \in \mathbb{R}^{n \times D}$, $\delta, \alpha \in (0, 1)$

380 1: **Preprocess:** standardize X ; set $d_{\text{eff}} \leftarrow \text{PCA dims}$; $k^* \leftarrow \lceil \log(4n/\delta) \rceil$

381 2: **Pilot / local- k :** $H_i^{\text{pilot}} = D_{k^*}(x_i)$; $H_{\text{ref}} \leftarrow \text{median}\{H_i^{\text{pilot}} > 0\}$; choose k_i around k^* from $(H_i^{\text{pilot}}, H_{\text{ref}})$; set $H_i = D_{k_i}(x_i)$

382 3: **k NN & candidates:** for each i , get N_i (top- k_i); $P = \{(i, j) : j \in N_i \text{ or } i \in N_j\}$

383 4: **Euclidean gate:** $E_{\text{eucl}} \leftarrow \{(i, j) \in P : \|x_i - x_j\| \leq \sqrt{H_i H_j}\}$

384 5: **Triangle support:** $E_{\text{tri}} \leftarrow \{(i, j) \in E_{\text{eucl}} : |N_i \cap N_j| \geq t_{\Delta}\}$; $R \leftarrow E_{\text{eucl}} \setminus E_{\text{tri}}$

385 6: **Add-only DTM rescue:** for each $\{i, j\} \in R$, compute $y_{i \leftarrow j}, y_{j \leftarrow i}$ as normalized two-scale

386 DTM scores w.r.t. (S_i, H_i) and (S_j, H_j) where $S_i = N_i$ capped by $|N_i| = 32$

387 7: if $y_{i \leftarrow j} \leq \tau_i$ and $y_{j \leftarrow i} \leq \tau_j$, update $E_{\text{tri}} \leftarrow E_{\text{tri}} \cup \{(i, j)\}$

388 8: **Clusters:** $L \leftarrow \text{ConnectedComponents}(V = [n], E_{\text{tri}})$

389 9: **K -bracket:** choose ε_k from (n, α, k^*) ; recompute graphs at $(1 \pm \varepsilon_k) \cdot k_i$ to get K_{\min} and K_{\max}

392

393 Finally, we justify our algorithm by combining Propositions 3.5–3.6 with the noiseless thresholds.

394 This yields a noisy analog of Theorem 3.3, consistent with the algorithm we implement. Intuitively,

395 when inter-cluster separation is larger than sampling noise, our *remove-only* and *add-only* steps

396 guarantee true cluster identification; when separation is smaller, bridging edges inevitably appear.

397 **Theorem 4.2** (Noisy separation and safe add-only rescue). *Under the assumptions above (local mass*

398 *bounds on a fixed small-ball scale, tubular noise of radius σ , and $k = \lceil A \log(4n/\delta) \rceil$), there exist*

399 *constants $\underline{C}_{\sigma}, \bar{C}_{\sigma} > 0$ such that, with probability at least $1 - \delta$, the Euclidean geometric-mean gate*

400 *followed by triangle support has no cross-component edges whenever*

401

$$\frac{\Delta}{h_{\max}} > \bar{C}_{\sigma} := \bar{C} + C \frac{\sigma}{h_{\max}},$$

402

403 where \bar{C} is the noiseless threshold from Theorem 3.3 and $C > 0$ is universal. Moreover, if one

404 performs an add-only rescue that reinstates an edge $\{i, j\}$ precisely when both directional statistics

405 satisfy $\tilde{d}_{\theta}(x_j \rightarrow S_i)/H_i \leq \tau_i$ and $\tilde{d}_{\theta}(x_i \rightarrow S_j)/H_j \leq \tau_j$, with τ_i the high local quantile of

406 $\{\tilde{d}_{\theta}(q \rightarrow S_i)/H_i : q \in S_i\}$, then no cross-component edges are added under the same condition.

407 Conversely, if

408

$$\frac{\Delta}{h_{\max}} < \underline{C}_{\sigma} := \underline{C} - C \frac{\sigma}{h_{\max}},$$

409

410 with \underline{C} from Theorem 3.3, then a cross-component edge appears in the k NN graph with non-negligible

411 probability.

412

413 **Proof sketch.** By Proposition 3.5, the geometric-mean gate $\sqrt{H_i H_j}$ stays at scale h_{\max} up to

414 $O(\sigma)$, hence if $\Delta/h_{\max} > \bar{C} + C \sigma/h_{\max}$, then every cross pair violates the Euclidean gate and

415 triangle support cannot reintroduce it. For the rescue rule, Proposition 3.6 together with a high local

416 quantile ensures that an off-component point is atypical from at least one side, so mutual acceptance

417 fails. The lower-threshold direction follows from the noisy-overlap argument after replacing Δ by

418 Δ_{eff} as above. See Appendix A.14 for the proofs of the corresponding propositions and theorem.

419

420

5 EMPIRICAL RESULTS

421

422 We evaluate clustering quality across both synthetic and real regimes under a single, scale-aware

423 protocol. *Two Moons* (2D, sampled with noise) and *Concentric Circles* (2D, sampled with noise)

424 probe curvature and nonconvexity; *Gaussian Blobs* (50D, std. 3.0, $K_{\text{true}}=4$) test high-dimensional

425 separation; *Digits* (8×8 grayscale, PCA→50) and *MNIST* (28×28, PCA→50) stress representation

426 entanglement without learned embeddings. All features are standardized; d_{eff} is the smallest PCA

427 dimension accounting for 90% variance (cap 64). For MBC, we use the standard configuration

428 outlined in Algorithm 2; see the Appendix 2 for further implementation details. We ran baselines

429 (DBSCAN, OPTICS, BIRCH, HDBSCAN) using library defaults (Pedregosa et al., 2011); details

430 provided in Appendix B.0.1. Metrics are: Adjusted Rand Index (ARI), Normalized Mutual Infor-

431 mation (NMI), and mean predicted K over three seeds (Vinh et al., 2010); for MBC we also report

432
 433 **Table 1: Synthetic, Real And Neural data.** ‘‘MBC Bracket’’ is the median across runs of the
 434 **monotone component-count interval**; other methods do not provide brackets. We **bold** the true
 435 **number of clusters appearing in our obtained bracket.**

436 Dataset (K_{true})	437 Method	438 ARI \uparrow	439 NMI \uparrow	440 Mean K	441 MBC Bracket
442 Two Moons (2D; clean, $K_{\text{true}}=2$)	MBC	1.000	1.000	2.00	[2, 11]
	BIRCH	0.499	0.512	3.00	—
	HDBSCAN	0.487	0.548	5.67	—
443 Concentric Circles (2D; clean, $K_{\text{true}}=2$)	MBC	1.000	1.000	2.00	[2, 13]
	BIRCH	0.011	0.010	3.00	—
	HDBSCAN	0.041	0.251	10.67	—
444 Gaussian Blobs (50D; $K_{\text{true}}=4$)	MBC	1.000	0.999	4.67	[4, 16]
	BIRCH	0.714	0.857	3.00	—
	HDBSCAN	1.000	1.000	4.00	—
445 Iris (4 features (tabular); $K_{\text{true}}=3$)	MBC	0.552	0.701	4.00	[1,...3,...5]
	BIRCH	0.661	0.733	3.00	—
	HDBSCAN	0.139	0.347	5.00	—
446 MNIST (PCA→50; $K_{\text{true}}=10$)	MBC	0.000	0.001	2.00	[9, 10 ,...,14]
	BIRCH	0.000	0.001	3.00	—
	HDBSCAN	0.000	0.000	1.00	—
447 Fashion–MNIST (PCA→50; $K_{\text{true}}=10$)	MBC	0.000	0.002	3.00	[10 , 30]
	BIRCH	0.124	0.307	3.00	—
	HDBSCAN	0.000	0.000	1.00	—
448 V1 (all points; $K_{\text{true}}=1$)	MBC	1.000	1.000	1.00	[1, 3]
	BIRCH	0.000	0.000	222.00	—
	HDBSCAN	0.000	0.000	3.00	—
449 Retina (labeled subset; $K_{\text{true}}=7$)	MBC	-0.001	0.005	1.00	[1,...7,...14]
	BIRCH	0.671	0.782	17.00	—
	HDBSCAN	0.790	0.823	8.00	—
450 Retina (all points; $K_{\text{true}}=7$)	MBC	0.000	0.000	1.00	[1,...7,...9]
	BIRCH	0.593	0.748	21.00	—
	HDBSCAN	0.484	0.649	28.00	—

464
 465 the median *monotone bracket* $[K_{\text{low}}, K_{\text{high}}]$ computed from two remove-only neighborhood scales
 466 (Sec. 4). We report our results for the main comparable benchmarks: HDBSCAN and BIRCH in
 467 Table 1. Additional baseline algorithms (DBSCAN, OPTICS, etc.) are reported in Appendix Table 4.
 468 We emphasized default parameters to mirror the setting for which MBC was defined—where the
 469 ground-truth number of clusters, and thus the correct hyperparameters, are not known a priori.

470 Our results align with the offset-fill-distance picture: when Δ/h is large (Moons, Circles), MBC
 471 recovers ground truth with narrow brackets; on high-dimensional separated blobs, MBC matches
 472 OPTICS and HDBSCAN; when embeddings are entangled (Fashion-MNIST, MNIST) (Deng, 2012;
 473 Xiao et al., 2017), all methods degrade yet MBC widens the bracket rather than forcing spurious
 474 partitions. This explains the larger brackets on the Two Moons and Concentric Circles datasets,
 475 due to noise-induced ambiguity in the sampling. On the synthetic suite, K_{true} almost always lies
 476 within the reported bracket, and the extended noise/anisotropy variants (Appendix Table 4) show the
 477 expected widening of the bracket as separation diminishes. As an additional stress test, we construct
 478 a heterogeneous-dimensional mixture (helix-plane-sphere) lifted to $D=10$; MBC recovers the three
 479 components while density- and centroid-based methods over- or under-split, or mark large fractions
 480 as noise (Appendix Fig. 4).

481
 482 **Neural case study.** To better understand how our algorithm behaves on real world data, where
 483 variations in sampling density often obscures distinct clusters, we analyzed neuronal representations
 484 from two stages of the visual pathway: **Retina** and primary visual cortex (**V1**). The original study
 485 (Dyballa et al., 2024a) argued that retinal responses clustered into functionally coherent groups,
 roughly 7–8 cell types, whereas responses in cortex (V1) did not. Treating each dataset as a point

486 cloud with neurons as points, we ran MBC, HDBSCAN, and BIRCH on the labeled Retina, the
 487 complete (labeled + unlabeled) Retina, and the V1 data. MBC’s cluster estimate was $K=1$ for
 488 both datasets (no forced partition), but the brackets diverged: V1 yielded a near-degenerate interval
 489 [1, 3], indicating one component at the available sampling scale; Retina produced a substantially
 490 wider interval—[1, 14] on the labeled subset and [1, 9] on all points—that consistently contains
 491 the true count ($K_{\text{true}}=7$). This suggests a transitional regime: additional sampling (or a slightly
 492 finer neighborhood scale) could plausibly cross the separation threshold. In contrast, baselines
 493 forced clusters—on V1 they returned $K=3$ (HDBSCAN) and $K=222$ (BIRCH); on Retina they
 494 returned $K=28$ and $K=21$ —without an uncertainty notion. At the *upper* end of the retinal bracket
 495 ($K=9$), agreement with labels becomes nontrivial (best ARI 0.205, best NMI 0.477), supporting
 496 the interpretation that retinal classes are plausibly present but undersampled, whereas V1 remains
 497 effectively unclustered, corroborating the physiological understanding of both systems in the original
 498 study. Results obtained from our analysis of the neural data are reported in Table 1. Visual summaries
 499 appear in Appendix Fig. 6 (separable, transitional, and nonseparable regimes via the (Δ, h) geometry)
 500 and Fig. 5 (comparing baselines to MBC and illustrating bracket-based cluster assignments).

501 6 DISCUSSION

502 Taken together, the experiments support a simple operational view: recoverability is governed by the
 503 offset-to-sampling ratio Δ/h , and what can be said with confidence at the available scale is captured
 504 by the monotone bracket. When Δ/h is large and separability is clear, the bracket is tight and MBC
 505 matches the strongest baselines; when embeddings are entangled (Digits, MNIST with linear PCA),
 506 all methods struggle, but MBC surfaces this as a widened bracket rather than committing to a spurious
 507 partition. The neural case study emphasizes the same point: V1’s bracket collapses around one
 508 component, whereas Retina’s bracket contains the annotated count and admits competitive agreement
 509 at its upper end, indicating a transitional, sampling-limited regime. **This identification of potentially
 510 separable or nonseparable data offers practical guidance when selecting the types of pre-processing
 511 pipelines—for instance, choosing the embedding dimensionality or method (linear, such as PCA, or
 512 nonlinear, such as UMAP McInnes et al. (2018)) prior to applying a clustering algorithm.**

513 **Limitations.** As with all graph-based clustering, conclusions are representation-dependent: if the
 514 embedding entangles classes, increasing neighborhood size cannot manufacture separation. Our
 515 empirical coverage—that K_{true} lies within the bracket on the synthetic suite—relies on the local
 516 mass and smoothness conditions used in our analysis. Strong heterogeneity in sampling rate or
 517 intrinsic dimension, severe imbalance, or heavy-tailed/non-tubular noise can widen or bias the
 518 bracket. Future work will address these challenges by adopting stronger adaptive procedures for local
 519 sampling density estimation. Baseline comparisons were kept conservative (primarily relying on
 520 library defaults; see Appendix B.0.1); stronger hand-tuning can improve baselines on specific datasets
 521 but does not address the core issue that they return a single K . When the ground truth clustering
 522 is unknown, this opens up the unsupervised learning process to additional bias through arbitrary
 523 hyperparameter selection. **For example, on the retinal dataset, tuning HDBSCAN over a wide but
 524 reasonable range of parameters yields between 5 and 92 clusters, whereas MBC’s bracket provides
 525 the physiologically motivated $K_{\text{true}} = 7$ clusters (see Appendix B.0.1).**

526 7 CONCLUSION

527 MBC offers a theoretically grounded, parameter-light approach to manifold clustering and recasts the
 528 task as a scale-calibrated geometric decision. A local Euclidean gate, a minimal transitivity check, and
 529 a quantile two-scale DTM rescue together recover correct components when the separation-to-density
 530 ratio Δ/h is favorable and, otherwise, returns an uncertainty bracket that reflects the sampling limits.
 531 The method is robust across curvature and dimension, exposes uncertainty when scale is ambiguous,
 532 and degrades transparently as information declines, while remaining simple to implement. In short,
 533 MBC makes clustering more accountable to the data: it provides a proposed partition with geometric
 534 justification—or an indication that at the given sampling scale the data cannot support one.

540 REFERENCES
541

542 Eddie Aamari, Jisu Kim, Frédéric Chazal, Bertrand Michel, Alessandro Rinaldo, and Larry Wasser-
543 man. Estimating the reach of a manifold, 2019. URL <https://arxiv.org/abs/1705.04565>.

544

545 Mihai Ankerst, Markus M. Breunig, Hans-Peter Kriegel, and Jörg Sander. Optics: Ordering points
546 to identify the clustering structure. In *Proceedings of the 1999 ACM SIGMOD International
547 Conference on Management of Data*, pp. 49–60, 1999. doi: 10.1145/304181.304187.

548

549 Paul Balister, Béla Bollobás, Anirban Sarkar, and Mark Walters. Connectivity of random k-nearest-
550 neighbour graphs. *Advances in Applied Probability*, 37(1):1–24, 2005. doi: 10.1239/aap/1113402397.

551

552 Mikhail Belkin and Partha Niyogi. Laplacian eigenmaps for dimensionality reduction and data
553 representation. *Neural Computation*, 15(6):1373–1396, 2003. doi: 10.1162/089976603321780317.

554

555 Jean-Daniel Boissonnat and Mathijs Wintraecken. The reach of subsets of manifolds. *Journal of
556 Applied and Computational Topology*, 7(3):619–641, 2023.

557

558 Jean-Daniel Boissonnat, Frédéric Chazal, and Mariette Yvinec. *Geometric and Topological Inference*.
559 Cambridge University Press, Cambridge, 2018. doi: 10.1017/9781108297806.

560

561 Katherine S Button, John PA Ioannidis, Claire Mokrysz, Brian A Nosek, Jonathan Flint, Emma SJ
562 Robinson, and Marcus R Munafò. Power failure: why small sample size undermines the reliability
563 of neuroscience. *Nature reviews neuroscience*, 14(5):365–376, 2013.

564

565 Ricardo J. G. B. Campello, Davoud Moulavi, and Jörg Sander. Density-based clustering based on
566 hierarchical density estimates. In *Proceedings of the 17th Pacific-Asia Conference on Knowledge
567 Discovery and Data Mining (PAKDD), Part II*, volume 7819 of *Lecture Notes in Computer Science*,
568 pp. 160–172. Springer, 2013. doi: 10.1007/978-3-642-37456-2_14.

569

570 Ricardo J. G. B. Campello, Davoud Moulavi, Arthur Zimek, and Jörg Sander. Hierarchical density
571 estimates for data clustering, visualization, and outlier detection. *ACM Transactions on Knowledge
572 Discovery from Data*, 10(1):5:1–5:51, 2015. doi: 10.1145/2733381.

573

574 Tara Chari and Lior Pachter. The specious art of single-cell genomics. *PLOS Computational Biology*,
575 19(8):e1011288, 2023.

576

577 Frédéric Chazal, David Cohen-Steiner, and Quentin Mérigot. Geometric inference for probability
578 measures. *Foundations of Computational Mathematics*, 11(6):733–751, 2011. doi: 10.1007/s10208-011-9098-0.

579

580 Frédéric Chazal, Brittany Fasy, Fabrizio Lecci, Bertrand Michel, Alessandro Rinaldo, and Larry
581 Wasserman. Robust topological inference: Distance to a measure and kernel distance. *Journal of
582 Machine Learning Research*, 18(159):1–40, 2018. URL <http://jmlr.org/papers/v18/15-484.html>.

583

584 Ronald R. Coifman and Stéphane Lafon. Diffusion maps. *Applied and Computational Harmonic
585 Analysis*, 21(1):5–30, July 2006. ISSN 10635203. doi: 10.1016/j.acha.2006.04.006.

586

587 Edwin S Dalmaijer, Camilla L Nord, and Duncan E Astle. Statistical power for cluster analysis. *BMC
588 bioinformatics*, 23(1):205, 2022.

589

590 Li Deng. The mnist database of handwritten digit images for machine learning research [best of the
591 web]. *IEEE Signal Processing Magazine*, 29(6):141–142, 2012. doi: 10.1109/MSP.2012.2211477.

592

593 Luciano Dybulla, Andra M. Rudzite, Mahmood S. Hoseini, Mishek Thapa, Michael P. Stryker,
594 Greg D. Field, and Steven W. Zucker. Population encoding of stimulus features along the visual
595 hierarchy. *Proceedings of the National Academy of Sciences*, 121(4), January 2024a. ISSN
596 0027-8424, 1091-6490. doi: 10.1073/pnas.2317773121. URL <https://pnas.org/doi/10.1073/pnas.2317773121>. Publisher: Proceedings of the National Academy of Sciences.

594 Luciano Dyballa, Greg D Field, Michael P Stryker, and Steven W Zucker. Functional organization
 595 and natural scene responses across mouse visual cortical areas revealed with encoding manifolds.
 596 *bioRxiv*, 2024b.

597 Michael B Eisen, Paul T Spellman, Patrick O Brown, and David Botstein. Cluster analysis and
 598 display of genome-wide expression patterns. *Proceedings of the National Academy of Sciences*, 95
 599 (25):14863–14868, 1998.

600 Martin Ester, Hans-Peter Kriegel, Jörg Sander, and Xiaowei Xu. A density-based algorithm for dis-
 601 covering clusters in large spatial databases with noise. In *Proceedings of the Second International
 602 Conference on Knowledge Discovery and Data Mining (KDD-96)*, pp. 226–231, 1996.

603 Herbert Federer. Curvature measures. *Transactions of the American Mathematical Society*, 93(3):
 604 418–491, 1959. doi: 10.1090/S0002-9947-1959-0110078-1.

605 Charles Fefferman, Sergei Ivanov, Matti Lassas, and Hariharan Narayanan. Fitting a manifold to data
 606 in the presence of large noise, December 2023.

607 Christian Hennig. What are the true clusters? *Pattern Recognition Letters*, 64:53–62, 2015.

608 R. A. Jarvis and E. A. Patrick. Clustering using a similarity measure based on shared near neighbors.
 609 *IEEE Transactions on Computers*, C-22(11):1025–1034, 1973. doi: 10.1109/T-C.1973.223640.

610 Jon Kleinberg. An impossibility theorem for clustering. *Advances in neural information processing
 611 systems*, 15, 2002.

612 Leland McInnes, John Healy, and James Melville. Umap: Uniform manifold approximation and
 613 projection for dimension reduction, 2018.

614 Partha Niyogi, Stephen Smale, and Shmuel Weinberger. Finding the Homology of Submanifolds with
 615 High Confidence from Random Samples. *Discrete & Computational Geometry*, 39(1):419–441,
 616 March 2008. ISSN 1432-0444. doi: 10.1007/s00454-008-9053-2.

617 Fabian Pedregosa, Gaël Varoquaux, Alexandre Gramfort, Vincent Michel, Bertrand Thirion, Olivier
 618 Grisel, Mathieu Blondel, Peter Prettenhofer, Ron Weiss, Vincent Dubourg, Jake Vanderplas,
 619 Alexandre Passos, David Cournapeau, Matthieu Brucher, Matthieu Perrot, and Édouard Duchesnay.
 620 Scikit-learn: Machine learning in python. *Journal of Machine Learning Research*, 12(85):2825–
 621 2830, 2011. URL <http://jmlr.org/papers/v12/pedregosa11a.html>.

622 Mathew D. Penrose. *Random Geometric Graphs*. Oxford University Press, Oxford, 2003.

623 Sam T. Roweis and Lawrence K. Saul. Nonlinear dimensionality reduction by locally linear embed-
 624 ding. *Science*, 290(5500):2323–2326, 2000. doi: 10.1126/science.290.5500.2323.

625 Joshua B. Tenenbaum, Vin de Silva, and John C. Langford. A global geometric framework for
 626 nonlinear dimensionality reduction. *Science*, 290(5500):2319–2323, 2000. doi: 10.1126/science.
 627 290.5500.2319.

628 Robert Tibshirani, Guenther Walther, and Trevor Hastie. Estimating the number of clusters in a data
 629 set via the gap statistic. *Journal of the royal statistical society: series b (statistical methodology)*,
 630 63(2):411–423, 2001.

631 Nguyen Xuan Vinh, Julien Epps, and James Bailey. Information theoretic measures for cluster-
 632 ings comparison: Variants, properties, normalization and correction for chance. *Journal of
 633 Machine Learning Research*, 11(95):2837–2854, 2010. URL <http://jmlr.org/papers/v11/vinh10a.html>.

634 Ulrike von Luxburg. A tutorial on spectral clustering. *Statistics and Computing*, 17(4):395–416,
 635 2007. doi: 10.1007/s11222-007-9033-z.

636 Han Xiao, Kashif Rasul, and Roland Vollgraf. Fashion-mnist: a novel image dataset for benchmarking
 637 machine learning algorithms, 2017. URL <https://arxiv.org/abs/1708.07747>.

648 Lihui Zelnik-manor and Pietro Perona. Self-tuning spectral clustering. In L. Saul, Y. Weiss,
 649 and L. Bottou (eds.), *Advances in Neural Information Processing Systems*, volume 17.
 650 MIT Press, 2004. URL https://proceedings.neurips.cc/paper_files/paper/2004/file/40173ea48d9567f1f393b20c855bb40b-Paper.pdf.

652 Tian Zhang, Raghu Ramakrishnan, and Miron Livny. Birch: an efficient data clustering method
 653 for very large databases. In *Proceedings of the 1996 ACM SIGMOD International Conference
 654 on Management of Data*, SIGMOD '96, pp. 103–114, New York, NY, USA, 1996. Association
 655 for Computing Machinery. ISBN 0897917944. doi: 10.1145/233269.233324. URL <https://doi.org/10.1145/233269.233324>.

658 A APPENDIX

661 A.1 GEOMETRIC PRELIMINARIES

663 We briefly review the geometric notions underpinning our analysis: embedded manifolds, reach,
 664 tubular neighborhoods, and the tubular-noise model used in the main theorems. Our goal here is
 665 to provide the intuition necessary to make sense of the assumptions in Theorem 3.3 and its noisy
 666 variants precise for readers who are less familiar. We also recommend the following references:
 667 Fefferman et al. (2023); Niyogi et al. (2008).

668 **Embedded manifolds.** We model high-dimensional data as points sampled from a geometric object
 669 \mathcal{M} sitting inside Euclidean space \mathbb{R}^D . Formally, a *d-dimensional C^2 submanifold* $\mathcal{M} \subset \mathbb{R}^D$ is a
 670 subset such that each point $x \in \mathcal{M}$ has a neighborhood that, after a smooth change of coordinates,
 671 looks like an open subset of \mathbb{R}^d . Intuitively, \mathcal{M} is a smoothly curved d -dimensional surface embedded
 672 in \mathbb{R}^D : for example, a curve ($d=1$) in the plane, or a two-dimensional surface ($d=2$) in \mathbb{R}^3 . The
 673 ambient Euclidean metric on \mathbb{R}^D induces a natural Riemannian metric on \mathcal{M} (by allowing local
 674 patches of the surface to inherit the standard Euclidean metric). In the paper we consider a finite union

$$675 \mathcal{M} = \mathcal{M}_1 \cup \dots \cup \mathcal{M}_K,$$

677 where each \mathcal{M}_k is compact, connected, and C^2 , and different components do not intersect.

678 **Reach and tubular neighborhoods.** A central notion controlling curvature and global “bottlenecks”
 679 is the *reach* of \mathcal{M} . The reach $\tau_{\mathcal{M}}$ is the largest radius $r > 0$ such that every point z within Euclidean
 680 distance r of \mathcal{M} has a unique nearest point on \mathcal{M} . Equivalently, $\tau_{\mathcal{M}}$ is the infimum distance from \mathcal{M}
 681 to its *medial axis*, the set of points in \mathbb{R}^D that have two or more nearest neighbors on \mathcal{M} . Locally, the
 682 reach has the behavior of being the “inverse” of the curvature. In other words, the principal curvatures
 683 of \mathcal{M} are bounded by $1/\tau_{\mathcal{M}}$. For $0 < \sigma < \tau_{\mathcal{M}}$, the *tubular neighborhood* of radius σ ,

$$684 \mathcal{T}_{\sigma}(\mathcal{M}) = \{z \in \mathbb{R}^D : \text{dist}(z, \mathcal{M}) \leq \sigma\},$$

686 is then a well-behaved “thickening” of \mathcal{M} on which the nearest-point projection

$$688 \pi_{\mathcal{M}} : \mathcal{T}_{\sigma}(\mathcal{M}) \rightarrow \mathcal{M}, \quad \pi_{\mathcal{M}}(z) = \arg \min_{y \in \mathcal{M}} \|z - y\|$$

690 is uniquely defined and smooth.

691 **Tubular noise model.** In practice, data rarely lie exactly on \mathcal{M} ; measurements are corrupted by
 692 ambient noise. Throughout the paper we adopt a *tubular noise* model: a sample x is obtained by first
 693 drawing a clean point y from the surface measure on \mathcal{M} and then perturbing it in the ambient space,
 694

$$695 x = y + \xi, \quad y \in \mathcal{M}, \quad \|\xi\| \leq \sigma \text{ or } \xi \text{ sub-Gaussian with scale } \sigma,$$

696 with $\sigma < \tau_{\mathcal{M}}$. The condition $\sigma < \tau_{\mathcal{M}}$ ensures that x remains inside the tubular neighborhood where
 697 the projection $\pi_{\mathcal{M}}(x)$ is well-defined and unique. Geometrically, this means that each observed point
 698 can be thought of as lying in a small “tube” around \mathcal{M} . In the separation results (e.g., Theorem A.14),
 699 this model produces an *effective offset* Δ_{eff} between components, which differs from the clean
 700 offset Δ by at most $O(\sigma)$, and introduces another additive $O(\sigma)$ slack in the nearest-neighbor radii.
 701 Our thresholds and bracket construction are stated in terms of these effective quantities, so that the
 702 conclusions remain valid in the presence of such tubular noise.

702 A.2 PROOF OF THE THRESHOLD THEOREM FOR k NN GRAPHS
703704 A.2.1 ASSUMPTIONS, LOCAL MASS BOUNDS, AND NOTATION
705706 Let $\mathcal{M} = \mathcal{M}_1 \cup \mathcal{M}_2 \subset \mathbb{R}^D$, where each \mathcal{M}_i is compact, connected, d -dimensional, C^2 , with positive
707 reach. Assume two-sided intrinsic ball-volume growth: for some $0 < c_1 \leq c_2$ and $r_0 > 0$,

708
$$c_1 r^d \leq \text{Vol}(B_{\mathcal{M}_i}(x, r)) \leq c_2 r^d, \quad \forall x \in \mathcal{M}_i, 0 < r \leq r_0.$$

709

710 Fix $r_* \in (0, r_0]$ and $L \geq 1$ so that, for all x and $r \leq r_*$,

711
$$B_{\mathcal{M}_i}\left(x, \frac{r}{L}\right) \subseteq B(x, r) \cap \mathcal{M}_i \subseteq B_{\mathcal{M}_i}(x, Lr).$$

712

713 Let $\mu_i(\cdot) := \text{Vol}((\cdot) \cap \mathcal{M}_i) / \text{Vol}(\mathcal{M}_i)$ be the normalized surface measure. Define local mass
714 constants (valid for all $r \leq r_*$):

715
$$c := \frac{c_1}{L^d}, \quad \bar{c} := c_2 L^d, \quad \underline{c} r^d \leq \mu_i(B(x, r)) \leq \bar{c} r^d.$$

716

717 Independently draw $X_1, \dots, X_{n_1} \stackrel{\text{i.i.d.}}{\sim} \mu_1$ and $Y_1, \dots, Y_{n_2} \stackrel{\text{i.i.d.}}{\sim} \mu_2$; set $n := n_1 + n_2$ and $n_{\min} :=$
718 $\min\{n_1, n_2\}$. For $i = 1, 2$,

719
$$h_i := \sup_{x \in \mathcal{M}_i} \min_{z \in \{X_1, \dots, X_{n_i}\}} \|x - z\|,$$

720

721
$$h_{\max} := \max\{h_1, h_2\}, \quad \Delta := \inf\{\|x - y\| : x \in \mathcal{M}_1, y \in \mathcal{M}_2\}.$$

722

723 We construct the undirected k NN graph by symmetrizing the directed k -neighbor lists under the
724 ambient Euclidean distance.725 A.2.2 TWO-SIDED FILL-DISTANCE BOUND
726727 **Lemma A.1** (Fill-distance sandwich with explicit dependence on local mass). *For $r_i := (\log(n_i/\delta)/n_i)^{1/d}$ there exist constants*

728
$$\overline{C}_{\text{fill}} = \overline{C}_{\text{fill}}(d, \underline{c}), \quad \underline{C}_{\text{fill}} = \underline{C}_{\text{fill}}(d, \bar{c}),$$

729

730 *depending only on $(d, \underline{c}, \bar{c})$, such that for all sufficiently large n_i (so that $\overline{C}_{\text{fill}} r_i \leq r_*$ and $\underline{C}_{\text{fill}} r_i \leq r_*$),*

731
$$\underline{C}_{\text{fill}} r_i \leq h_i \leq \overline{C}_{\text{fill}} r_i \quad \text{with probability at least } 1 - \frac{\delta}{2}.$$

732

733 *One admissible choice is*

734
$$\overline{C}_{\text{fill}} = \frac{2}{\underline{c}^{1/d}}, \quad \underline{C}_{\text{fill}} = \frac{1}{2 \bar{c}^{1/d}}.$$

735

736 *Proof. Upper bound.* Fix $r \in (0, r_*]$ and cover \mathcal{M}_i by $N(r)$ ambient balls $B(x_j, r)$ with $N(r) \leq$
737 $C_{\text{cov}} r^{-d}$, where $C_{\text{cov}} = C_{\text{cov}}(d)$. For each center, by $\mu_i(B(x_j, r)) \geq \underline{c} r^d$, the emptiness probability
738 is $\leq \exp(-\underline{c} n_i r^d)$. By the union bound,

739
$$\Pr(\exists j : B(x_j, r) \text{ is empty}) \leq C_{\text{cov}} r^{-d} \exp(-\underline{c} n_i r^d).$$

740 Choose r so that $\underline{c} n_i r^d = 2 \log(n_i/\delta)$, i.e.

741
$$r = \frac{2^{1/d}}{\underline{c}^{1/d}} \left(\frac{\log(n_i/\delta)}{n_i} \right)^{1/d}.$$

742

743 Then

744
$$\Pr(\exists \text{ empty } B(x_j, r)) \leq \frac{C_{\text{cov}} \underline{c}}{2} \cdot \frac{\delta^2}{n_i \log(n_i/\delta)} \leq \frac{\delta}{4} \quad \text{for all large } n_i.$$

745

746 If no cover ball is empty, each $B(x_j, r)$ contains a sample; any $x \in \mathcal{M}_i$ lies within r of some x_j ,
747 hence within $2r$ of a sample; therefore $h_i \leq 2r$. With the chosen r , this gives

748
$$h_i \leq \overline{C}_{\text{fill}} r_i, \quad \overline{C}_{\text{fill}} := \frac{2}{\underline{c}^{1/d}}.$$

749

756 *Lower bound.* Let \mathcal{P} be a packing by $M(r)$ disjoint ambient balls of radius $r/2$ centered on \mathcal{M}_i ,
 757 with $M(r) \geq C_{\text{pack}} r^{-d}$ and $C_{\text{pack}} = C_{\text{pack}}(d)$. If every such ball contains a sample, then $h_i < r$;
 758 conversely, if at least one is empty then $h_i \geq r/2$. For any packed ball B , $\mu_i(B) \leq \bar{c}(r/2)^d$, so
 759

$$760 \quad \Pr(B \text{ is occupied}) \leq n_i \bar{c} \left(\frac{r}{2} \right)^d. \\ 761$$

762 By the union bound over $M(r)$ disjoint balls,

$$763 \quad \Pr(\text{all packed balls occupied}) \leq M(r) n_i \bar{c} \left(\frac{r}{2} \right)^d \leq \frac{C_{\text{pack}} \bar{c}}{2^d} n_i. \\ 764$$

765 Choose $r = \underline{C}_{\text{fill}} r_i$ with $\underline{C}_{\text{fill}} := \frac{1}{2\bar{c}^{1/d}}$. Then $n_i \bar{c} (r/2)^d = \frac{1}{2} \log(n_i/\delta)$ and

$$766 \quad \Pr(\text{all packed balls occupied}) \leq \frac{C_{\text{pack}}}{2^{d+1}} \cdot \frac{n_i}{\log(n_i/\delta)} \leq \frac{\delta}{4} \quad \text{for all large } n_i. \\ 767$$

770 With probability at least $1 - \delta/4$ some packed ball is empty, whence $h_i \geq r/2$; our definition of $\underline{C}_{\text{fill}}$
 771 includes this factor, so $h_i \geq \underline{C}_{\text{fill}} r_i$. Combining the two tails (upper and lower) across $i = 1, 2$ yields
 772 the claim with probability $\geq 1 - \delta/2$. \square

773 A.2.3 UNIFORM CONCENTRATION OF k NN RADII AT THE SAMPLES

774 **Lemma A.2** (Uniform k NN upper bound). *Fix $\varepsilon \in (0, 1)$ and choose*

$$775 \quad k = \left\lceil A \log\left(\frac{4n}{\delta}\right) \right\rceil, \quad A \geq \frac{3}{\varepsilon^2}. \\ 776$$

777 Let $D_k(Z)$ be the distance from a sample Z to its k th nearest neighbor among all $n - 1$ points. Then,
 778 with probability at least $1 - \frac{\delta}{2}$, simultaneously for all samples Z from component \mathcal{M}_i ,

$$779 \quad D_k(Z) \leq \frac{1}{(1 - \varepsilon)^{1/d}} \left(\frac{2k}{n_{\min} \underline{c}} \right)^{1/d}. \\ 780$$

781 *Proof.* Fix a sample $Z \in \mathcal{M}_i$. For any $r \leq r_*$, the count

$$782 \quad S(r) := \#\{j \neq Z : \|Z_j - Z\| \leq r\}$$

783 is $\text{Bin}(n - 1, p(r))$ with $p(r) \geq cr^d$ (we only need same-component mass to lower bound $p(r)$). Let
 784 r satisfy $(n_i - 1) \underline{c} r^d = k$. Then $\mathbb{E}[S(r)] \geq k$, and Chernoff's lower tail gives

$$785 \quad \Pr(S(r) \leq (1 - \varepsilon)k) \leq \exp\left(-\frac{\varepsilon^2}{2} k\right) \leq \frac{\delta}{4n}, \\ 786$$

787 by the choice of k . Thus $S(r) \geq (1 - \varepsilon)k$ with probability $\geq 1 - \delta/(4n)$; equivalently,

$$788 \quad D_k(Z) \leq \frac{r}{(1 - \varepsilon)^{1/d}} = \frac{1}{(1 - \varepsilon)^{1/d}} \left(\frac{k}{(n_i - 1) \underline{c}} \right)^{1/d}. \\ 789$$

790 Apply a union bound over all n samples and use $n_i - 1 \geq n_{\min}/2$ to conclude

$$791 \quad D_k(Z) \leq \frac{1}{(1 - \varepsilon)^{1/d}} \left(\frac{2k}{n_{\min} \underline{c}} \right)^{1/d} \quad \text{for all samples } Z \text{ with probability at least } 1 - \frac{\delta}{2}. \\ 792$$

793 \square

802 **From D_k to a multiple of h_{\max} .** By Lemma A.1, for the worse component,

$$803 \quad h_{\max} \geq \underline{C}_{\text{fill}} \left(\frac{\log(n_{\min}/\delta)}{n_{\min}} \right)^{1/d}. \\ 804$$

805 Combining with Lemma A.2 and $k = A \log(4n/\delta)$ yields, uniformly over all samples Z ,

$$806 \quad \frac{D_k(Z)}{h_{\max}} \leq \frac{1}{(1 - \varepsilon)^{1/d} \underline{C}_{\text{fill}}} \left(\frac{2A \log(4n/\delta)}{\underline{c} \log(n_{\min}/\delta)} \right)^{1/d} = \frac{1}{(1 - \varepsilon)^{1/d} \underline{C}_{\text{fill}}} \left(\frac{2A R}{\underline{c}} \right)^{1/d}. \\ 807$$

810 **Proposition A.3** (No-bridge regime). *Define*

$$812 \quad \overline{C} := \frac{1}{(1-\varepsilon)^{1/d} C_{\text{fill}}} \left(\frac{2AR}{c} \right)^{1/d}.$$

815 *If $\Delta > \overline{C} h_{\max}$, then the (symmetrized) kNN graph contains no edge connecting \mathcal{M}_1 and \mathcal{M}_2 .*

817 *Proof.* For any sample Z and any point W on the other manifold, $\|Z - W\| \geq \Delta > \overline{C} h_{\max} \geq$
818 $D_k(Z)$, so W cannot be among the k nearest neighbors of Z . \square

820 A.2.4 BRIDGING AT SMALL SEPARATION

822 **Proposition A.4** (Bridge existence under controlled crowding). *Fix $a \in (0, 1/8)$ and write $B(a) :=$
823 $1 + 2a$. Assume $B(a) \Delta \leq r_*$. Define*

$$825 \quad \overline{C}_{\text{fill}} \text{ as in Lemma A.1,} \quad \underline{C} := \frac{1}{\overline{C}_{\text{fill}}} \left(\frac{AR}{4\bar{c}B(a)^d} \right)^{1/d}.$$

827 *If $\Delta < \underline{C} h_{\max}$, then with probability at least*

$$829 \quad 1 - 2 \exp(-\underline{c} a^d n_{\min} \Delta^d) - \exp(-\gamma k)$$

831 *(for some absolute $\gamma > 0$) the kNN graph contains a cross-component edge.*

833 *Proof.* Let $(x_0, y_0) \in \mathcal{M}_1 \times \mathcal{M}_2$ realize $\|x_0 - y_0\| = \Delta$ and consider the intrinsic caps

$$835 \quad U := B_{\mathcal{M}_1}(x_0, a\Delta), \quad V := B_{\mathcal{M}_2}(y_0, a\Delta).$$

837 By the lower mass bound, $\mu_1(U), \mu_2(V) \geq \underline{c}(a\Delta)^d$, so

$$838 \quad \Pr(U \text{ empty}) \leq e^{-\underline{c} a^d n_1 \Delta^d}, \quad \Pr(V \text{ empty}) \leq e^{-\underline{c} a^d n_2 \Delta^d}.$$

840 Hence with probability at least $1 - 2e^{-\underline{c} a^d n_{\min} \Delta^d}$ there exist samples $x \in U$ and $y \in V$, and

$$842 \quad \|x - y\| \leq \|x - x_0\| + \|x_0 - y_0\| + \|y_0 - y\| \leq B(a) \Delta.$$

844 Let

$$845 \quad S_x := \#\{X_j \in \mathcal{M}_1 : \|X_j - x\| \leq B(a) \Delta\}.$$

846 By the upper mass bound,

$$848 \quad \mathbb{E}[S_x] \leq (n_1 - 1) \bar{c} (B(a) \Delta)^d.$$

849 Assume $h_{\max} = h_1$ (the harder case). If we write $\Delta = \underline{C} h_{\max}$ and use the *upper* fill bound from
850 Lemma A.1,

$$851 \quad h_{\max} \leq \overline{C}_{\text{fill}} \left(\frac{\log(n_{\min}/\delta)}{n_{\min}} \right)^{1/d},$$

853 then

$$855 \quad \mathbb{E}[S_x] \leq \bar{c} B(a)^d (\underline{C} \overline{C}_{\text{fill}})^d \log\left(\frac{n_{\min}}{\delta}\right).$$

857 With $k = A \log(4n/\delta) = A R \log(n_{\min}/\delta)$, the condition

$$858 \quad \bar{c} B(a)^d (\underline{C} \overline{C}_{\text{fill}})^d \leq \frac{AR}{4}$$

861 ensures $\mathbb{E}[S_x] \leq k/4$ and, by Chernoff, $\Pr(S_x \geq k/2) \leq e^{-\gamma k}$ for some absolute $\gamma > 0$. On this
862 event, fewer than k same-component points lie inside $B(x, B(a)\Delta)$ while y also lies in this ball, so
863 at least one of the k nearest neighbors of x is cross-component. Solving the displayed condition for
 \underline{C} yields the stated value. \square

864 A.2.5 THRESHOLD THEOREM
865

866 **Theorem A.5** (Critical separation for the symmetrized kNN graph). *Fix $\varepsilon \in (0, 1)$, $a \in (0, 1/8)$,
867 and choose $k = \lceil A \log(4n/\delta) \rceil$ with $A \geq 3/\varepsilon^2$. Let \bar{C} be as in Proposition A.3 and \underline{C} as in
868 Proposition A.4. Then, with probability at least $1 - \delta$ (up to the explicit tails in Proposition A.4):*

869 1. **(Disconnected regime)** *If $\frac{\Delta}{h_{\max}} > \bar{C}$, the kNN graph contains no cross-component edge.*
870
871 2. **(Bridged regime)** *If $B(a) \Delta \leq r_*$ and $\frac{\Delta}{h_{\max}} < \underline{C}$, the kNN graph contains at least one
872 cross-component edge with probability at least
873
874
$$1 - 2 \exp(-\underline{c} a^d n_{\min} \Delta^d) - \exp(-\gamma k).$$*
875
876

877 *Remark A.6.* On the constants \bar{C} and \underline{C} With the definitions and choices in Section A.2 (in particular,
878 $k = \lceil A \log(4n/\delta) \rceil$, $R = \log(4n/\delta)/\log(n_{\min}/\delta)$, $B = 1 + 2a$, and the local mass bounds \underline{c}, \bar{c}),
879 the threshold constants that govern the disconnected and bridged regimes are

880
$$\bar{C} = \frac{2}{(1 - \varepsilon)^{1/d}} \left(\frac{2 A R \bar{c}}{\underline{c}} \right)^{1/d}, \quad \underline{C} = \left(\frac{A R \underline{c}}{2^{d+2} \bar{c} B^d} \right)^{1/d}.$$

881
882
883

884 **Monotonicity and interpretation.** Both \bar{C} and \underline{C} scale like $A^{1/d}$: increasing k (via A) makes the
885 no-bridge condition stricter (larger \bar{C}) and the bridge condition easier to meet (larger \underline{C}), consistent
886 with the fact that larger k adds edges. The ratio \bar{c}/\underline{c} measures geometry/density skew: \bar{C} grows with
887 $(\bar{c}/\underline{c})^{1/d}$, while \underline{C} shrinks with $(\bar{c}/\underline{c})^{1/d}$, reflecting that heavier local mass and distortion increase
888 same-component crowding. The guard buffer B appears only in \underline{C} (as $1/B$ after the d -th root),
889 encoding that a larger buffer makes it harder to force a cross edge. The dependence on d is via
890 $1/d$ -powers, so in higher dimensions both constants vary more gently with A , B , and \bar{c}/\underline{c} .
891

892 **Practical choices for constants.** For balanced sampling one has $R \approx 1$. Choosing a moderate tail
893 slack $\varepsilon = \frac{1}{2}$ gives the benign factor $(1 - \varepsilon)^{-1/d} = 2^{1/d}$. In typical practice $k = \Theta(\log(n/\delta))$ with a
894 small constant, so A can be taken in a tight range, and one uses a small collar a so $B = 1 + 2a \approx 1$
895 while still meeting the small-radius condition. Under these settings, and in benign geometry where
896 $\bar{c}/\underline{c} \approx 1$, the formulas simplify to the order-one approximations
897

$$\bar{C} \approx 2^{1/d} (4A)^{1/d}, \quad \underline{C} \approx \frac{1}{2B} \left(\frac{A \underline{c}}{\bar{c}} \right)^{1/d},$$

898 so taking $A \approx 1$, $B \approx 1$, and $\bar{c}/\underline{c} \approx 1$ leaves both thresholds at a natural, dimension-controlled
899 constant scale, with their gap dominated by the simple $1/(2B)$ factor in \underline{C} .
900

901 A.2.6 COROLLARIES FOR KERNEL GRAPHS
902

903 **Corollary A.7** (Gaussian (RBF) kernel: inter-manifold suppression and activation). *Fix a bandwidth
904 $\sigma > 0$ and define*

$$w(x, y) := \exp\left(-\frac{\|x - y\|^2}{\sigma^2}\right), \quad W_{12} := \sum_{x \in S_1} \sum_{y \in S_2} w(x, y),$$

905 where S_1, S_2 are the sample sets on $\mathcal{M}_1, \mathcal{M}_2$. On the high-probability event of Theorem A.5 the
906 following hold.

907 1. **(Disconnected regime)** *If $\Delta > \bar{C} h_{\max}$, then for every $x \in S_1$ and $y \in S_2$,*
908

$$\|x - y\| \geq \Delta \implies w(x, y) \leq \exp\left(-\frac{\Delta^2}{\sigma^2}\right),$$

909 and hence
910

$$W_{12} \leq n_1 n_2 \exp\left(-\frac{\Delta^2}{\sigma^2}\right).$$

918 2. (**Bridged regime**) Assume the small-radius condition $B \Delta \leq r_*$ and suppose $\Delta < \underline{C} h_{\max}$.
 919 Then, with probability at least

920
$$1 - 2 \exp(\underline{C} a^d n_{\min} \Delta^d) - \exp(-\gamma k),$$

921 *there exist $x \in S_1$ and $y \in S_2$ such that*

922
$$\|x - y\| \leq B \Delta \implies w(x, y) \geq \exp\left(-\frac{B^2 \Delta^2}{\sigma^2}\right),$$

923 *and consequently*

924
$$W_{12} \geq \exp\left(-\frac{B^2 \Delta^2}{\sigma^2}\right).$$

925 *Proof.* On the event of Theorem A.5, the no-bridge regime ensures all cross-component pairs are at
 926 distance at least Δ ; the displayed upper bound follows by monotonicity of $r \mapsto \exp(-r^2/\sigma^2)$, and
 927 the bound on W_{12} follows by summing over $n_1 n_2$ pairs.

928 In the bridged regime, Proposition A.4 guarantees the existence of a cross pair with $\|x - y\| \leq B \Delta$
 929 with the stated probability. The lower bound follows by monotonicity and by retaining one such pair
 930 in the sum defining W_{12} . \square

931 A.3 DTM AND NOISY THRESHOLD CRITERION

932 A.3.1 TUBULAR NOISE MODEL AND A TWO-SCALE AVERAGED-DISTANCE STATISTIC

933 We adopt the tubular-noise model from the main text. For each component $\mathcal{M}_s \subset \mathbb{R}^D$ (compact,
 934 connected, C^2 , reach $\tau_s > 0$), each observed sample x is generated as

935
$$x = \pi_{\mathcal{M}_s}(x) + \xi, \tag{1}$$

936 where $\pi_{\mathcal{M}_s}$ is the nearest-point projection (well-defined whenever $\|\xi\| < \tau_s$) and ξ is either (i) almost
 937 surely bounded with $\|\xi\| \leq \sigma < \tau_{\min} := \min_s \tau_s$, or (ii) sub-Gaussian with scale σ truncated to
 938 $\|\xi\| < \tau_{\min}$.

939 **Noise-sparsity regime.** We work under

940
$$\sigma \leq c_{\text{noise}} h_{\max} \tag{2}$$

941 for a fixed constant $c_{\text{noise}} \in (0, 1)$, so that $k\text{NN}$ radii are at least of order σ and the local small-ball
 942 law remains d -dimensional up to absolute constants. All constants below may depend on c_{noise} .

943 **Definition A.8** (Two-scale averaged-distance statistic). Let T be a finite subset of \mathbb{R}^D and $z \in \mathbb{R}^D$.
 944 For $m \in \{1, \dots, |T|\}$ let $r_m(z | T)$ be the m th nearest-neighbor distance from z to T , and define

945
$$\bar{d}_m(z | T) := \frac{1}{m} \sum_{\ell=1}^m r_\ell(z | T).$$

946 Fix a scale factor $\theta > 1$. Given an integer $k_1 \geq 1$, set

947
$$k_2 := \#\{u \in T : \|u - z\| \leq \theta r_{k_1}(z | T)\}, \quad \tilde{d}_\theta(z | T) := \frac{\theta \bar{d}_{k_1}(z | T) - \bar{d}_{k_2}(z | T)}{\theta - 1}.$$

948 Given the global k from the k -choice in Section A.2 (namely $k = \lceil A \log(4n/\delta) \rceil$ with $A \geq 3/\varepsilon^2$),
 949 let $H_i := D_k(x_i)$ and define the trimmed neighbor set

950
$$S_i := \{q \in N_k(i) : \|x_q - x_i\| \leq c_{\text{trim}} H_i\}, \quad |S_i| \leq S_{\max}, \tag{3}$$

951 for fixed constants $c_{\text{trim}} > 1$ and $S_{\max} \in \mathbb{N}$. Trimming ensures bounded differences for the per-node
 952 statistics used below.

972 A.3.2 TUBULAR SMALL-BALL PROBABILITIES AND NOISY k NN RADII
973974 Throughout, let the local mass bounds from Section A.2 hold on radii $\leq r_*$:

975
976 $\underline{c} r^d \leq \mu_s(B(x, r)) \leq \bar{c} r^d, \quad \text{for all } x \in \mathcal{M}_s, 0 < r \leq r_*,$
977

978 where μ_s is the normalized surface measure on \mathcal{M}_s .979 **Lemma A.9** (Tubular local-mass sandwich). *Fix \mathcal{M}_s and a point $x = \pi_{\mathcal{M}_s}(x) + \xi$ with $\|\xi\| \leq \sigma < \tau_s$.
980 There exist radii $0 < r_{\text{low}} \leq r_\bullet \leq r_*$ with*

981
982 $r_{\text{low}} := 2\sigma, \quad r_\bullet := \min\{r_* - \sigma, \tau_s/2\}, \quad (4)$
983

984 and constants
985

986 $\underline{c}_\sigma := \underline{c}(1 - C\sigma/\tau_s), \quad \bar{c}_\sigma := \bar{c}(1 + C\sigma/\tau_s),$
987

988 such that, for all $r \in [r_{\text{low}}, r_\bullet]$,

989
990 $\underline{c}_\sigma r^d \leq \Pr(\|X - x\| \leq r) \leq \bar{c}_\sigma r^d, \quad (5)$
991

992 where X is an independent sample from the tubular model on \mathcal{M}_s and $C > 0$ is an absolute constant.993 *Proof.* Write $m := \pi_{\mathcal{M}_s}(x)$ and work in normal coordinates at m . Any sample X can be written as
994 $X = M + \zeta$ with $M \sim \mu_s$ on \mathcal{M}_s and ζ an independent noise with $\|\zeta\| < \tau_s$. For any $r \geq 2\sigma$ and
995 any $\|\zeta\| \leq \sigma$,

996
997 $B_{\mathcal{M}_s}(m, r - \|\zeta\|) \subseteq \{u \in \mathcal{M}_s : \|u + \zeta - x\| \leq r\} \subseteq B_{\mathcal{M}_s}(m, r + \|\zeta\|).$

998 Integrating the indicator $\mathbf{1}\{\|M + \zeta - x\| \leq r\}$ over ζ and using that $r \pm \|\zeta\| \in [r/2, 3r/2]$ when
999 $r \geq 2\sigma$ shows that $\Pr(\|X - x\| \leq r)$ is equivalent, up to multiplicative constants independent of x
1000 and r , to $\mu_s(B_{\mathcal{M}_s}(m, r))$ at scales $\leq r_*$. The Jacobian bounds for the exponential map on radii $\leq r_*$
1001 and the truncation $\|\zeta\| \leq \sigma$ produce only a relative $(1 \pm C\sigma/\tau_s)$ distortion. Absorbing fixed factors
1002 into $\underline{c}_\sigma, \bar{c}_\sigma$ yields equation 5. \square 1003
1004 **Lemma A.10** (Noisy k NN radius concentration (uniform at the samples)). *Let x lie on component
1005 \mathcal{M}_s under the tubular model with $\sigma < \tau_s$ and assume equation 2. Let $k = \lceil A \log(4n/\delta) \rceil$ with
1006 $A \geq 3/\varepsilon^2$. There exist $C_1, C_2 > 0$ such that, with probability at least $1 - \delta$,*

1007
1008 $\left(\frac{k}{(n_s - 1)\bar{c}_\sigma}\right)^{1/d} - C_1 \sigma \leq D_k(x) \leq \left(\frac{k}{(n_s - 1)\underline{c}_\sigma}\right)^{1/d} + C_2 \sigma, \quad (6)$
1009

1010 uniformly over all samples x drawn from \mathcal{M}_s . In particular $D_k(x) = \Theta((k/n_s)^{1/d})$ and, for
1011 $k \asymp \log n$, $D_k(x) \asymp h_s$.
10121013
1014 *Proof.* Let $r_0(x)$ solve $(n_s - 1) \Pr(\|X - x\| \leq r_0) = k$. By Lemma A.9, provided $r_0 \in [2\sigma, r_\bullet]$,

1015
1016 $\left(\frac{k}{(n_s - 1)\bar{c}_\sigma}\right)^{1/d} \leq r_0(x) \leq \left(\frac{k}{(n_s - 1)\underline{c}_\sigma}\right)^{1/d}.$
1017

1018 In the regime equation 2 and $k \gtrsim \log n$, one has $r_0 \gtrsim (k/n_s)^{1/d} \gtrsim h_s \gtrsim \sigma$, hence $r_0 \in [2\sigma, r_\bullet]$
1019 for all large n_s . For fixed x , $S(r) := \#\{j \neq x : \|X_j - x\| \leq r\}$ is $\text{Bin}(n_s - 1, p(r))$ with
1020 $p(r) = \Pr(\|X - x\| \leq r)$. At $r = r_0(x)$, $\mathbb{E}S(r_0) = k$. Chernoff implies
1021

1022
1023 $\Pr(|S(r_0) - k| \geq \varepsilon k) \leq 2 \exp(-c\varepsilon^2 k).$

1024 On the complement, $(1 - \varepsilon)r_0 \leq D_k(x) \leq (1 + \varepsilon)r_0$. A union bound over all x together with
1025 $k = \lceil A \log(4n/\delta) \rceil$ (and $A \geq 3/\varepsilon^2$) yields the claim; the additive $O(\sigma)$ terms follow from the
($1 \pm C\sigma/\tau_s$) perturbation of \underline{c}, \bar{c} in Lemma A.9. \square

1026 A.3.3 TWO-SCALE STATISTIC: BIAS CANCELLATION AND OFFSET RESPONSE
1027

1028 **Lemma A.11** (Bias cancellation on-manifold). *Let T be i.i.d. samples from \mathcal{M}_s satisfying the local
1029 mass bounds on radii $\leq r_*$. Fix $\theta > 1$ and take $k_1 \asymp k$ with $k = \lceil A \log(4n/\delta) \rceil$. There exist
1030 constants $A_0, B_0 > 0$ (depending on $d, \underline{c}, \bar{c}, \theta$) such that, with probability at least $1 - \delta$, uniformly
1031 for z on \mathcal{M}_s ,*

$$1032 \quad |\tilde{d}_\theta(z \rightarrow T) - \beta_s(z)| \leq A_0 \left(\frac{k}{n_s} \right)^{1/d} h_s, \quad \beta_s(z) = O(h_s^{1+2/d}). \quad (7)$$

1034 *Proof.* Write $F(r) := \Pr(\|X - z\| \leq r)$ for $X \sim \mu_s$. In normal coordinates (valid for $r \leq r_*$),

$$1036 \quad F(r) = \lambda_d r^d (1 + \kappa_2 r^2 + O(r^3)),$$

1037 with $\lambda_d \in [\underline{c}, \bar{c}]$ and κ_2 depending on curvature. The quantile $Q(u) := F^{-1}(u)$ satisfies $Q(u) =$
1038 $(u/\lambda_d)^{1/d} (1 + \tilde{\kappa}_2 u^{2/d} + O(u^{3/d}))$ for small u . For $m = o(n_s)$,

$$1040 \quad \mathbb{E} \bar{d}_m(z \mid T) = \frac{n_s}{m} \int_0^{m/n_s} Q(u) du = c_d \left(\frac{m}{n_s} \right)^{1/d} + b \left(\frac{m}{n_s} \right)^{(1+2/d)} + O\left((m/n_s)^{1+3/d} \right),$$

1042 with $c_d > 0$ and b depending on curvature. Put $\alpha := (k_1/n_s)^{1/d}$. One has $k_2/n_s = \theta^d k_1/n_s (1 +$
1043 $O(\alpha^2))$, and $r_{k_2} = \theta r_{k_1} (1 + O(\alpha^2))$. Therefore

$$1045 \quad \mathbb{E} \tilde{d}_\theta(z \rightarrow T) = \frac{\theta \mathbb{E} \bar{d}_{k_1} - \mathbb{E} \bar{d}_{k_2}}{\theta - 1} = \frac{b \alpha^{1+2/d} [\theta - \theta^{1+2/d}]}{\theta - 1} + O(\alpha^{1+3/d}),$$

1047 so the linear term in α cancels. Since $\alpha \asymp (k/n_s)^{1/d} \asymp h_s$ and $\alpha^{1+2/d} = \Theta((k/n_s)^{1/d} h_s)$, the bias
1048 is $O(h_s^{1+2/d})$. Concentration of \bar{d}_m is $O(\alpha \sqrt{\log(n/\delta)/k})$, dominated by $\alpha^{1+2/d}$ for $k \asymp \log n$. A
1049 covering at scale r_{k_1} and a union bound give the uniform bound with probability $\geq 1 - \delta$. \square

1050 **Lemma A.12** (Offset response). *Let z satisfy $\text{dist}(z, \mathcal{M}_s) = \Delta_{\text{eff}}$. For any trimmed $S \subseteq N_k(i)$
1051 with equation 3 and any $\theta > 1$, there exists $B'_0 > 0$ (depending on $d, \underline{c}, \bar{c}, \theta, c_{\text{trim}}$) such that, with
1052 probability at least $1 - \delta$,*

$$1054 \quad \tilde{d}_\theta(z \rightarrow S) \geq B'_0 \Delta_{\text{eff}} - C_\sigma \sigma - A_0 \left(\frac{k}{n_s} \right)^{1/d} h_s. \quad (8)$$

1056 *Proof.* For any $u \in S$,

$$1058 \quad \|z - u\| \geq \text{dist}(z, \mathcal{M}_s) - \text{dist}(u, \mathcal{M}_s) \geq \Delta_{\text{eff}} - \|\xi(u)\| \geq \Delta_{\text{eff}} - \sigma.$$

1059 Thus $\bar{d}_{k_1}(z \mid S) \geq \Delta_{\text{eff}} - \sigma$ and $\bar{d}_{k_2}(z \mid S) \geq \Delta_{\text{eff}} - \sigma$, hence

$$1061 \quad \tilde{d}_\theta(z \rightarrow S) = \frac{\theta \bar{d}_{k_1} - \bar{d}_{k_2}}{\theta - 1} \geq \Delta_{\text{eff}} - \sigma.$$

1062 Curvature and trimming affect this by a fixed factor $B'_0 \in (0, 1]$; sampling fluctuations contribute the
1063 $A_0((k/n_s)^{1/d} h_s)$ term via Lemma A.11, giving equation 8. \square

1065 **Lemma A.13** (Quantile stability). *Fix i and let $Z_q := \tilde{d}_\theta(x_q \rightarrow S_i)/H_i$ for $q \in S_i$. Let τ_i be the
1066 empirical q_τ -quantile with $q_\tau \in (0.9, 1)$. There exists $C_\tau > 0$ such that, with probability at least
1067 $1 - \delta$,*

$$1069 \quad |\tau_i - Q_i(q_\tau)| \leq C_\tau \sqrt{\frac{\log(n/\delta)}{|S_i|}}, \quad (9)$$

1071 where Q_i is the population quantile of Z_q when q ranges over same-component neighbors in S_i .

1072 *Proof.* Condition on S_i . Each $Z_q \in [0, c_{\text{trim}}]$ since S_i is trimmed. Replacing one neighbor $q \in S_i$
1073 changes the multiset $\{Z_q\}$ in at most one coordinate within a bounded interval, so the empirical CDF
1074 varies by at most $1/|S_i|$. McDiarmid's inequality yields

$$1076 \quad \Pr\left(|\tau_i - \mathbb{E}[\tau_i \mid S_i]| \geq t \mid S_i\right) \leq 2 \exp\left(-\frac{2t^2 |S_i|}{L^2}\right),$$

1078 for some $L \lesssim c_{\text{trim}}$. Set $t = C_\tau \sqrt{\log(n/\delta)/|S_i|}$ and absorb the bias $|\mathbb{E}[\tau_i \mid S_i] - Q_i(q_\tau)|$ into C_τ
1079 using standard quantile smoothness under the two-sided mass bound. A union bound over i gives
equation 9. \square

1080 A.3.4 NOISY SEPARATION THRESHOLDS AND SAFETY OF ADD-ONLY RESCUE
10811082 Let \bar{C} and \underline{C} be the noiseless threshold constants defined in Section A.2:

1083
$$\bar{C} = \frac{1}{(1-\varepsilon)^{1/d} \underline{C}_{\text{fill}}} \left(\frac{2A R}{\underline{c}} \right)^{1/d}, \quad \underline{C} = \frac{1}{\bar{C}_{\text{fill}}} \left(\frac{A R}{4\bar{c} B(a)^d} \right)^{1/d},$$

1084
1085

1086 with $R = \log(4n/\delta)/\log(n_{\min}/\delta) \approx 1$, $\underline{C}_{\text{fill}} = 1/(2\bar{c}^{1/d})$, $\bar{C}_{\text{fill}} = 2/\underline{c}^{1/d}$, and $B(a) = 1 + 2a$.
10871088 **Theorem A.14** (Noisy thresholds and safety of add-only rescue). *Under the tubular-noise model
1089 equation 1–equation 2 and with $k = \lceil A \log(4n/\delta) \rceil$ (the factor $4n$ inside $\log(4n/\delta)$ originates
1090 from a union bound over n sample points and two Chernoff tails per point), there exist constants
1091 $\kappa_+, \kappa_- > 0$ (depending only on $d, \underline{c}, \bar{c}, \theta, c_{\text{trim}}$) such that, with probability at least $1 - \delta$:*1092 1. **(Upper/no-bridge)** If

1093
$$\frac{\Delta}{h_{\max}} > \bar{C} + \kappa_+ \frac{\sigma}{h_{\max}}, \quad (10)$$

1094

1095 then the Euclidean geometric-mean gate followed by triangle support yields no cross-
1096 component edges.1097 2. **(Add-only rescue is safe)** Under equation 10, the add-only rescue that reinstates $\{i, j\}$ iff
1098 $\tilde{d}_{\theta}(x_j \rightarrow S_i) \leq \tau_i$ and $\tilde{d}_{\theta}(x_i \rightarrow S_j) \leq \tau_j$ does not add any cross-component edge.
10991100 3. **(Lower/bridge)** If

1101
$$\frac{\Delta}{h_{\max}} < \underline{C} - \kappa_- \frac{\sigma}{h_{\max}}, \quad \text{and} \quad \Delta - 2\sigma \leq \min \left\{ \frac{r_*}{a}, \frac{r_*}{1+2a} \right\} \quad (11)$$

1102
1103

1104 (for some fixed $a \in (0, 1/8)$; the choice $1/8$ is convenient because $(1+2a) \leq 5/4$), then a
1105 bridging edge appears in the union-kNN graph with probability at least

1106
$$1 - 2 \exp(-\eta n_{\min}(\Delta - 2\sigma)^d) - \exp(-\gamma k),$$

1107

1108 where $\eta = \underline{c} a^d$ and $\gamma > 0$ are absolute constants.
11091110 *Proof.* Intersect the following events, each holding with probability $\geq 1 - \delta/5$ after adjusting
1111 constants: (i) the noiseless fill-distance sandwich (Lemma A.1); (ii) the uniform kNN
1112 bound (Lemma A.2); (iii) the noisy sandwich (Lemma A.10); (iv) the two-scale bounds (Lem-
1113 mas A.11–A.13).1114 For (1), any cross pair (i, j) satisfies

1115
$$\|x_i - x_j\| \geq \|\pi_{\mathcal{M}}(x_i) - \pi_{\mathcal{M}}(x_j)\| - \|\xi_i\| - \|\xi_j\| \geq \Delta - 2\sigma.$$

1116 On the other hand, by Lemmas A.2 and A.10,

1117
$$\sqrt{H_i H_j} \leq \max\{H_i, H_j\} \leq \bar{C} h_{\max} + C_2 \sigma.$$

1118

1119 Thus if $\Delta - 2\sigma > \bar{C} h_{\max} + C_2 \sigma$, i.e. $\Delta/h_{\max} > \bar{C} + (2 + C_2) \sigma/h_{\max}$, the Euclidean gate removes
1120 $\{i, j\}$; triangle support cannot revive it. This yields equation 10 with $\kappa_+ = 2 + C_2$.
11211122 For (2), consider $y_{i \leftarrow j} := \tilde{d}_{\theta}(x_j \rightarrow S_i)/H_i$. By Lemma A.12,

1123
$$y_{i \leftarrow j} \geq \frac{B'_0(\Delta - 2\sigma)}{H_i} - \frac{A_0}{H_i} \left(\frac{k}{n_s} \right)^{1/d} h_s - \frac{C_{\sigma} \sigma}{H_i}.$$

1124
1125

1126 Lemma A.10 gives $H_i \geq c_0 h_{\max}$ for some $c_0 \in (0, 1)$ (depending on c_{noise}), hence

1127
$$y_{i \leftarrow j} \geq \frac{B'_0}{c_0} \cdot \frac{\Delta}{h_{\max}} - C' \cdot \frac{\sigma}{h_{\max}} - C'' \left(\frac{k}{n_s} \right)^{1/d} \frac{h_s}{h_{\max}}.$$

1128
1129

1130 By Lemma A.11, the same-component quantile τ_i obeys $\tau_i \leq C'''(k/n_s)^{1/d}(h_s/H_i) + o(1) \leq$
1131 $C''''(h_s/h_{\max}) + o(1)$. Under equation 10, for κ_+ large enough to absorb these terms, one has
1132 $y_{i \leftarrow j} > \tau_i$. The same bound holds from j 's side, so the add-only rule does not add any cross-
1133 component edge.

1134 For (3), apply the noiseless bridging proof (Proposition A.4) with Δ replaced by $\Delta_{\text{eff}} := \Delta - 2\sigma$.
 1135 Choose intrinsic caps of radii $a\Delta_{\text{eff}}$ and use radius $\rho = B(a)\Delta_{\text{eff}}$ for the same-component crowding
 1136 test. The small-radius condition in equation 11 ensures both radii lie within the bi-Lipschitz regime.
 1137 Exactly as in the noiseless case,

$$1139 \mathbb{E}[S_x] \leq (n_1 - 1) \bar{c} B(a)^d \Delta_{\text{eff}}^d \leq n_1 \bar{c} B(a)^d \left(\underline{C} - \kappa_- \frac{\sigma}{h_{\max}} \right)^d h_{\max}^d.$$

1140 If $\Delta/h_{\max} < \underline{C} - \kappa_- \sigma/h_{\max}$ with κ_- chosen to compensate for the $O(\sigma)$ slack in Lemma A.10,
 1141 then $\mathbb{E}[S_x] \leq k/4$, whence $\Pr(S_x \geq k/2) \leq e^{-\gamma k}$. Cap-occupancy holds with probability at least
 1142 $1 - 2 \exp(-\eta n_{\min} \Delta_{\text{eff}}^d)$, producing a cross edge with the stated probability. \square
 1143

1144 A.3.5 ADAPTIVE LOCAL FILL DISTANCE AND THE FLOOR-ANCHORED LOCAL- k SCHEDULE

1145 **Why an adaptive fill proxy?** A single global degree k produces k NN radii $D_k(x)$ that fluctuate
 1146 with local sampling density: dense regions yield tiny radii, sparse regions yield large ones. This
 1147 heterogeneity harms both (i) the *geometric-mean* Euclidean gate $\|x_i - x_j\| \leq \sqrt{H_i H_j}$ (decisions
 1148 become asymmetric when one endpoint is much denser) and (ii) the add-only rescue, whose directional
 1149 statistic normalizes by a per-node scale. Our remedy is to *equalize* the intrinsic neighborhood scale
 1150 by adapting k per node, while *never* dropping below the RGG-safe pilot k^* .
 1151

1152 **Setup and notation.** Let $\mathcal{M} \subset \mathbb{R}^D$ be a finite union of compact, connected d -dimensional C^2
 1153 submanifolds with positive reach, and assume the two-sided local mass bounds on a fixed small-ball
 1154 scale $r_* > 0$: there exist $0 < \underline{c} \leq \bar{c} < \infty$ such that for all $x \in \mathcal{M}$, $0 < r \leq r_*$,

$$1156 \underline{c} r^d \leq \mu(B(x, r)) \leq \bar{c} r^d,$$

1157 where μ is the (componentwise) normalized surface measure. For a node x , write $D_k(x)$ for the k NN
 1158 radius. We denote the (unknown) clean fill distance by h and use H for computable per-node proxies.
 1159

1160 A.4 THE ADAPTIVE FILL-DISTANCE PROXY

1161 **Pilot radii and local degrees.** We work at a connectivity-safe pilot $k^* = \lceil \log(4n/\delta) \rceil \in$
 1162 $\{2, \dots, n-1\}$ and compute *pilot* radii $H_i^{\text{pilot}} := D_{k^*}(x_i)$. Let $H_{\text{ref}} := \text{median}\{H_i^{\text{pilot}} > 0\}$
 1163 and choose

$$1164 k_{\min} := \lceil 0.5 \log \frac{4n}{\delta} \rceil, \quad k_{\max} := \min\{n-1, 3k^*\}.$$

1165 We then set the per-node degree by

$$1166 k_i = \max\left(k^*, \text{clip}\left(\lfloor k^* (H_{\text{ref}} / \max(H_i^{\text{pilot}}, 10^{-12}))^{d_{\text{eff}}} \rfloor, k_{\min}, k_{\max}\right)\right), \quad (12)$$

1167 and define the *local fill proxy* $H_i := D_{k_i}(x_i)$. The geometric-mean gate and all normalizations use
 1168 H_i .

1169 **Why equation 12 equalizes scale.** Under the mass bounds, standard order-statistic arguments
 1170 imply

$$1171 D_k(x) = \Theta\left(\left(\frac{k}{n}\right)^{1/d}\right) \quad (\text{clean, uniformly in } x). \quad (13)$$

1172 More precisely, with probability $\geq 1 - \delta$, there exist explicit $C_-, C_+ > 0$ depending only on $(d, \underline{c}, \bar{c})$
 1173 such that

$$1174 C_- \left(\frac{k}{n}\right)^{1/d} \leq D_k(x) \leq C_+ \left(\frac{k}{n}\right)^{1/d} \quad \forall x \in \mathcal{M}, \forall k \in [k_{\min}, k_{\max}]. \quad (14)$$

1175 Heuristically, $D_k(x) \approx \left(\frac{k}{n c(x)}\right)^{1/d}$, where $c(x) \in [\underline{c}, \bar{c}]$ is the local mass constant. Evaluated at the
 1176 pilot, $H_i^{\text{pilot}} \approx \left(\frac{k^*}{n c(x_i)}\right)^{1/d}$, so $c(x_i) \approx \frac{k^*}{n} (H_i^{\text{pilot}})^{-d}$. To make $D_{k_i}(x_i)$ *match a target radius* r_{tgt} ,
 1177 we would set $k_i \approx n c(x_i) r_{\text{tgt}}^d$. Plugging the pilot estimate of $c(x_i)$ and choosing $r_{\text{tgt}} := H_{\text{ref}}$ gives
 1178 $k_i \approx k^* (H_{\text{ref}}/H_i^{\text{pilot}})^d$, which is equation 12 with d_{eff} in place of d and with clipping/flooring for
 1179 stability.

1188 **Algorithm 2** MBC: Euclidean Gate, Triangle Support, Quantile Two-Scale DTM Rescue

1189 **Require:** $X \in \mathbb{R}^{n \times D}$, $\delta, \alpha \in (0, 1)$

1190 1: **Fixed:** $\theta \leftarrow 2$, $q_\tau \leftarrow 0.90$, $c_{\text{trim}} \leftarrow 4$, $S_{\text{max}} \leftarrow 32$, $t_\Delta \leftarrow 2$

1191 2: **Standardize** X ; set $d_{\text{eff}} \leftarrow \# \text{PCA comps for } \geq 90\% \text{ EVR (cap 64)}$; $k^* \leftarrow \lceil \log(4n/\delta) \rceil$

1192 3: **Pilot** k^* : get $H_i^{\text{pilot}} = D_{k^*}(x_i)$; set $H_{\text{ref}} \leftarrow \text{median}\{H_i^{\text{pilot}} > 0\}$, $k_{\text{min}} \leftarrow \lceil 0.5 \log(4n/\delta) \rceil$,
 $k_{\text{max}} \leftarrow \min(n-1, 3k^*)$

1193 4: **Local- k :** $k_i \leftarrow \max(k^*, \text{clip}(\lfloor k^* (H_{\text{ref}} / \max(H_i^{\text{pilot}}, 10^{-12}))^{d_{\text{eff}}} \rfloor, k_{\text{min}}, k_{\text{max}}))$

1194 5: **kNN & candidates:** for each i , get N_i (top- k_i) and $H_i = D_{k_i}(x_i)$; $P = \{(i, j) : j \in N_i \text{ or } i \in N_j\}$

1195 6: **Euclidean gate:** $E_{\text{eucl}} \leftarrow \{(i, j) \in P : \|x_i - x_j\| \leq \sqrt{H_i H_j}\}$

1196 7: **Triangle support:** $E_{\text{tri}} \leftarrow \{(i, j) \in E_{\text{eucl}} : |N_i \cap N_j| \geq t_\Delta\}$

1197 8: **Rescue-eligible:** $R \leftarrow E_{\text{eucl}} \setminus E_{\text{tri}}$

1198 9: **for** $i = 1$ to n **do** ▷ per-node τ_i

1199 10: $S_i \leftarrow \{q \in N_i : \|x_q - x_i\| \leq c_{\text{trim}} H_i\}$; if $|S_i| > S_{\text{max}}$, keep closest S_{max}

1200 11: $z_q \leftarrow \text{TwoScaleDTM}(x_q | S_i, \theta) / H_i$; $\tau_i \leftarrow \text{Quantile}_{q_\tau}\{z_q : q \in S_i\}$

1201 12: **end for**

1202 13: **for** each $(i, j) \in R$ **do** ▷ add-only rescue

1203 14: $y_{i \leftarrow j} \leftarrow \text{TwoScaleDTM}(x_j | S_i, \theta) / H_i$; $y_{j \leftarrow i} \leftarrow \text{TwoScaleDTM}(x_i | S_j, \theta) / H_j$

1204 15: **if** $y_{i \leftarrow j} \leq \tau_i$ **and** $y_{j \leftarrow i} \leq \tau_j$ **then**

1205 16: $E_{\text{tri}} \leftarrow E_{\text{tri}} \cup \{(i, j)\}$

1206 17: **end if**

1207 18: **end for**

1208 19: **Clusters:** labels $L \leftarrow \text{CC}(V = [n], E_{\text{tri}})$

1209 20: **K -bracket (remove-only):** $\varepsilon_k \leftarrow \sqrt{\frac{1}{2} \frac{\log(2n/\alpha)}{k^*}}$ (clip ≤ 0.45); recompute GM + Triangle at
 $(1 \pm \varepsilon_k) \cdot k_i$ to get $K_{\text{CI}} = [K(1 + \varepsilon_k), K(1 - \varepsilon_k)]$

1210 21: **N1 noise:** on the $(1 + \varepsilon_k)$ remove-only graph, mark nodes with degree ≤ 1 as noise ($L_i \leftarrow -1$)

1214 **B EMPIRICAL ANALYSIS**

1215 **Algorithm Pseudocode** We detail the pseudocode for the MBC algorithm below:

1216 **Default Hyperparameters (All Experiments)** Unless otherwise noted, all results use a single,
1217 dataset-agnostic configuration with no per-dataset tuning. Table 2 lists the exposed knobs and fixed
1218 design choices; these settings were held constant across all benchmarks.

1219 **Notes.** (i) **Triangle support** = 2 is the default; = 1 is too permissive (admits bridges), while = 3
1220 can over-fragment the remove-only bracket on sparse scales. (ii) **DTM rescue** is conservative: it often
1221 does not fire on clearly separable data; disabling it in that regime yields 2~3× faster runs without
1222 changing ARI/NMI. (iii) The K -bracket is a *monotonicity diagnostic* from remove-only graphs; large
1223 widths typically reflect micro-fragmentation at sparser scales rather than errors in the final labels.
1224 (iv) Additional ablations (triangle strength, DTM thresholds, PCA EVR) were done on our algorithm
1225 using the datasets in Table 4 and showed our default parameters are robust on clean/separable regimes.
1226 That is, our choice in such parameters, including q_{high} and θ , did not noticeably change our decided
1227 K nor bracket for reasonable perturbations.

1228 **B.0.1 EXTENDED RESULTS (NOISE AND ANISOTROPY)**

1229 **How the Baselines Are Configured** Let each method be run with library defaults to reflect typical
1230 out-of-the-box usage. We specify the details in the below table.

1231 **Hyperparameter sweeps on neural datasets** To assess how sensitive standard clustering algo-
1232 rithms are to hyperparameter choice on the neural datasets, we sweep a grid of settings for each
1233 method and summarize the resulting distribution of cluster counts K in the table below.

1234
1235
1236
1237
1238
1239
1240
1241

Group	Name (symbol)	Default and rationale
Pilot & bracket	Failure budget (δ)	0.05 (sets pilot scale $k^* = \lceil \log(4n/\delta) \rceil$)
	Bracket level (α_{CI})	0.05 (defines $\varepsilon_k = \sqrt{\frac{1}{2} \log(2n/\alpha_{\text{CI}})/k^*}$; clip 0.45)
	k bracket	Report $[K(1+\varepsilon_k), K(1-\varepsilon_k)]$ on remove-only graphs
Graph construction	Local- k schedule	Floor-anchored: $k_i = \max(k^*, \lfloor k^*(\text{med}(H)/H_i)^{d_{\text{eff}}} \rfloor)$, with $k_{\min} = \lceil 0.5 \log(4n/\delta) \rceil$, $k_{\max} = 3k^*$
	Candidate edges	<i>Union-k</i> : keep $\{i, j\}$ if $i \in N_j$ or $j \in N_i$
	Euclidean gate	Keep $\{i, j\}$ if $\ x_i - x_j\ \leq \sqrt{H_i H_j}$ (local, scale-adaptive)
	Triangle support	Require $ N_i \cap N_j \geq 2$ (suppresses one-sided coincidences)
DTM rescue (add-only)	Enabled	True by default (off in certain ablations experiments)
	Two-scale factor (θ)	2.0 (radius-doubling statistic; stable and simple)
	Quantile (q_{high})	0.90 (mutual typicality threshold; conservative)
	Trimming / cap	Multiplier $c=4$, within-set cap $S_{\max}=32$
Representation	Standardization	z-score per feature
	d_{eff} (PCA)	Smallest #PCs for $\geq 90\%$ explained variance (cap 64)
Noise handling	Tangent projection	Run MBC on PCA scores
	N1 heuristic	On bracket-high remove-only graph, mark degree ≤ 1 as noise
	K reporting	K counts all labels including -1 ; we also report the K -bracket from remove-only graphs

Table 2: MBC defaults used in all experiments. No per-dataset tuning.

Table 3: Baseline configuration

Method	Library	Defaults and optional sweep
DBSCAN	scikit-learn	<i>Default</i> : $\text{eps}=0.5$, $\text{min_samples}=5$ (Euclidean).
OPTICS	scikit-learn	<i>Default</i> : Euclidean metric; $\text{min_samples}=5$; $\text{xi}=0.05$.
BIRCH	scikit-learn	<i>Default</i> : $\text{threshold} = 0.5$; $\text{branching factor} = 50$; $\text{n_clusters} = \text{None}$. <i>Parameter sweep (For appendix table only)</i> : $\text{threshold} \in \{0.3, 0.5, 0.7\}$; $\text{branching factor} \in \{25, 50, 100\}$.
HDBSCAN	hdbscan	<i>Default</i> : $\text{min_cluster_size} = \max\{5, \lfloor 0.02n \rfloor\}$; $\text{min_samples}=\text{None}$; Euclidean metric; $\text{cluster selection}=\text{leaf}$.

Table 4: **Extended results** (three seeds; best per row in **bold**). “MBC Bracket” is the median across runs of the monotone component-count interval.

Dataset	Method	ARI \uparrow	NMI \uparrow	Mean K	MBC Bracket
Two Moons <i>2D; additive Gaussian noise 0.08; $K_{true}=2$</i>	MBC	0.333	0.333	1.33	[1, 8]
	OPTICS	0.006	0.182	112.00	—
	BIRCH	0.558	0.577	3.00	—
	HDBSCAN	0.083	0.254	7.33	—
Concentric Circles <i>2D; factor 0.3, noise 0.06; $K_{true}=2$</i>	MBC	1.000	0.999	2.33	[2, 8]
	OPTICS	0.007	0.186	119.67	—
	BIRCH	0.250	0.347	3.00	—
	HDBSCAN	0.038	0.232	10.67	—
Gaussian Blobs <i>10D; std 3.0; $K_{true}=6$</i>	MBC	0.465	0.583	4.33	[3, 25]
	OPTICS	0.096	0.274	4.67	—
	BIRCH	0.509	0.734	3.00	—
	HDBSCAN	0.439	0.628	7.00	—
Gaussian Blobs <i>25D; std 3.5; $K_{true}=6$</i>	MBC	0.856	0.938	6.67	[6, 17]
	OPTICS	0.716	0.857	5.67	—
	BIRCH	0.509	0.734	3.00	—
	HDBSCAN	0.783	0.857	7.00	—
Gaussian Blobs (Anisotropic) <i>20D; $K_{true}=6$</i>	MBC	0.998	0.997	7.67	[6, 18]
	OPTICS	0.856	0.936	6.67	—
	BIRCH	0.478	0.722	3.00	—
	HDBSCAN	0.994	0.993	6.67	—
Gaussian Blobs (Variable Variance) <i>2D; $K_{true}=3$</i>	MBC	0.381	0.489	2.00	[2, 11]
	OPTICS	0.006	0.243	119.00	—
	BIRCH	0.495	0.590	3.00	—
	HDBSCAN	0.784	0.816	3.67	—
Gaussian Blobs <i>2D; std 0.9; $K_{true}=4$</i>	MBC	0.388	0.607	2.33	[2, 7]
	OPTICS	0.006	0.278	111.00	—
	BIRCH	0.653	0.776	3.00	—
	HDBSCAN	0.756	0.816	4.67	—
Gaussian Blobs (Anisotropic) <i>2D; $K_{true}=4$</i>	MBC	0.111	0.188	2.33	[1, 34]
	OPTICS	0.008	0.294	115.33	—
	BIRCH	0.675	0.793	3.00	—
	HDBSCAN	0.504	0.636	6.33	—
Gaussian Blobs <i>3D; std 2.3; $K_{true}=5$</i>	MBC	0.070	0.157	1.67	[1, 6]
	OPTICS	0.004	0.227	64.33	—
	BIRCH	0.555	0.741	3.00	—
	HDBSCAN	0.390	0.596	5.67	—
Fashion-MNIST <i>28×28 grayscale; PCA→50; $K_{true}=10$</i>	MBC	0.000	0.002	3.00	[10, 30]
	OPTICS	0.000	0.041	29.00	—
	BIRCH	0.124	0.307	3.00	—
	HDBSCAN	0.000	0.000	1.00	—
Wine <i>13 features (tabular); $K_{true}=3$</i>	MBC	0.000	0.000	1.00	[1, 5]
	OPTICS	0.036	0.195	5.00	—
	BIRCH	0.790	0.786	3.00	—
	HDBSCAN	0.266	0.361	3.00	—
Breast Cancer <i>30 features (tabular); $K_{true}=2$</i>	MBC	0.007	0.015	2.00	[2,...4,...9]
	BIRCH	0.536	0.443	3.00	—
	HDBSCAN	0.000	0.000	1.00	—

1350
1351
1352

1353 **Table 5: Neural data: cluster-count variability across hyperparameters.** For each dataset and
 1354 method we sweep a grid of hyperparameters and summarize the resulting distribution of cluster
 1355 counts K . K_{\min} , K_{\max} , and K_{mean} are the minimum, maximum, and mean over the grid; “%
 1356 within ± 2 ” and “% exact” denote the fraction of runs whose K lies in $\{K_{\text{true}} - 2, \dots, K_{\text{true}} + 2\}$ or
 1357 equals K_{true} . Across the three neural datasets we evaluate 144 HDBSCAN configurations
 1358 ($\text{min_cluster_size} \times \text{min_samples}$), 360 DBSCAN configurations ($\text{eps} \times \text{min_samples}$),
 1359 134 K-Means configurations (n_{clusters}), 134 GMM configurations ($n_{\text{components}}$), and 31
 1360 Spectral configurations (n_{clusters}). For K-Means and Spectral Clustering, we vary the number
 1361 of clusters from the ranges as described, omitting clusters with less than 2 percent of the present
 1362 points, denoting them as noise.

1362
1363
1364
1365
1366
1367
1368
1369
1370
1371

Dataset	Method	K_{true}	K_{\min}	K_{\max}	K_{mean}	% within ± 2	% exact
V1	DBSCAN	1	0	36	1.9	90.8	48.3
	GMM	1	1	50	25.5	6.0	2.0
	HDBSCAN	1	0	35	2.9	87.5	0.0
	K-Means	1	1	50	25.5	6.0	2.0
	Spectral	1	2	20	11.0	10.5	0.0
Retina (labeled only)	DBSCAN	8	1	66	4.7	8.3	3.3
	GMM	8	1	50	25.5	10.0	2.0
	HDBSCAN	8	5	92	12.2	64.6	6.2
	K-Means	8	1	50	25.5	10.0	2.0

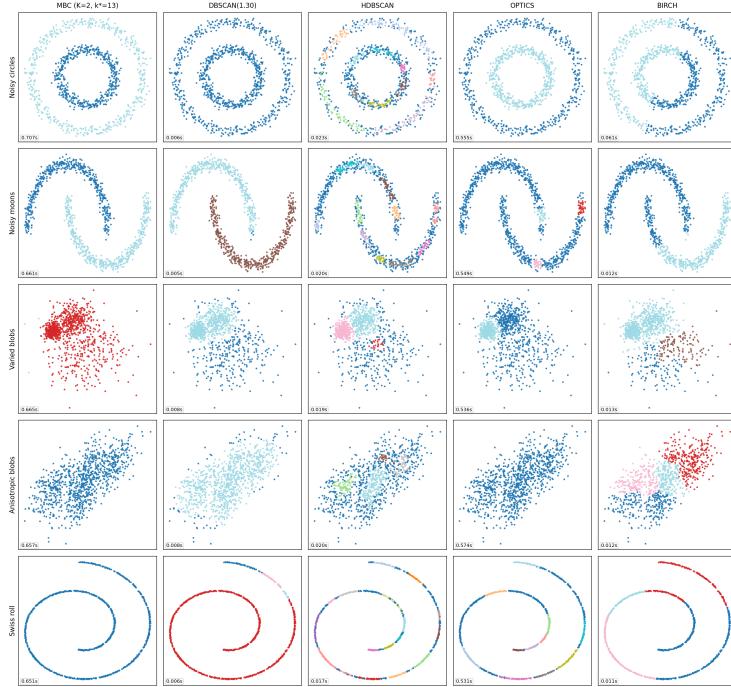
1372
1373
1374
1375
1376
1377
1378
1379
1380
1381
1382
1383
1384
1385
1386
1387
1388
1389
1390
1391
1392
1393
1394
1395
1396
1397
1398
1399
1400
1401
1402
1403

Figure 3: A visual summary of performance on canonical clustering datasets for MBC (left column) against current state-of-the-art algorithms (DBSCAN, HDBSCAN, OPTICS and BIRCH) with default parameters (Table B.0.1).

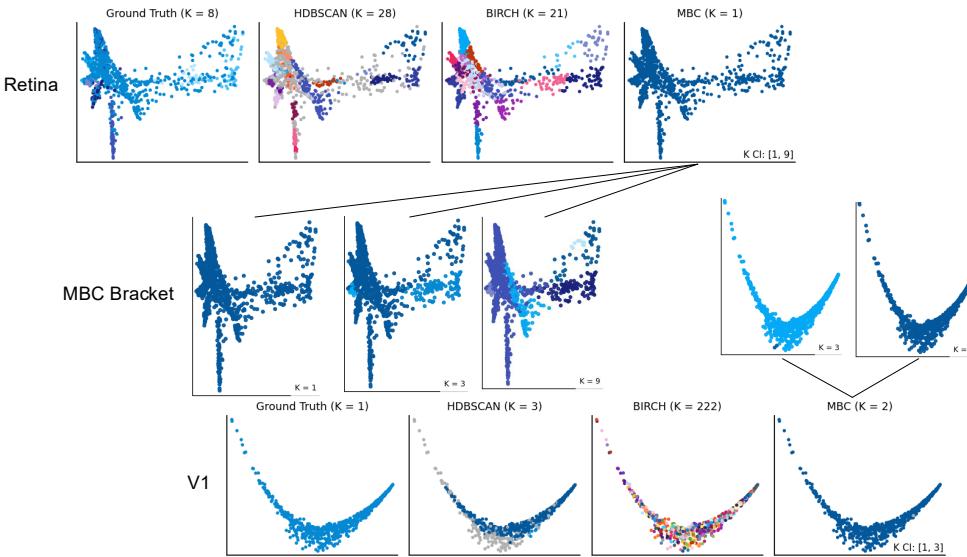
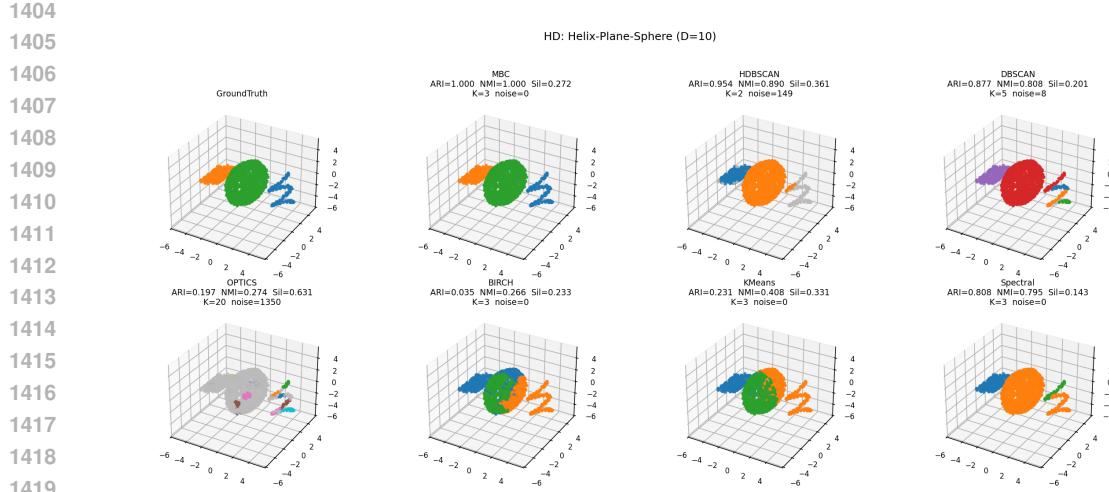


Figure 5: **Retina vs. V1—MBC bracket reveals sampling-limited ambiguity.** Top row: Retina—ground truth ($K=8$) vs. HDBSCAN ($K=28$), BIRCH ($K=21$), and an MBC partition (point $K=1$) with reported $K_{\text{CI}}=[1, 9]$. Middle: *MBC bracket* panels at $K \in \{1, 3, 9\}$ illustrate the plausible range supported by the data. Bottom row: V1—ground truth ($K=1$) vs. HDBSCAN ($K=3$), BIRCH ($K=222$), and an MBC partition (point $K=1$) with bracket $[1, 3]$. MBC refrains from forcing clusters and instead reveals the intrinsic transitional regime via the bracket.

