

1144-41-214

**Wenjing Liao\*** (wliao60@gatech.edu), Skiles 258, 686 Cherry St NW, Atlanta, GA 30313, and **Mauro Maggioni** and **Stefano Vigogna**. *Multiscale methods for high-dimensional data with low-dimensional structures*.

Many data sets in image analysis and signal processing are in a high-dimensional space but exhibit a low-dimensional structure. We are interested in building efficient representations of these data for the purpose of compression and inference. In the setting where a data set in  $R^D$  consists of samples from a probability measure concentrated on or near an unknown  $d$ -dimensional manifold with  $d$  much smaller than  $D$ , we consider two sets of problems: low-dimensional geometric approximations to the manifold and regression of a function on the manifold. In the first case, we construct multiscale low-dimensional empirical approximations to the manifold and give finite-sample performance guarantees. In the second case, we exploit these empirical geometric approximations of the manifold and construct multiscale approximations to the function. We prove finite-sample guarantees showing that we attain the same learning rates as if the function was defined on a Euclidean domain of dimension  $d$ . In both cases our approximations can adapt to the regularity of the manifold or the function even when this varies at different scales or locations. (Received August 25, 2018)