

Model: data $\{x_i\}_{i=1}^n$ is sampled from a manifold \mathcal{M} of dimension k , embedded in \mathbb{R}^D , with $k \ll D$. We receive $\tilde{X}_n := \{x_i + \eta_i\}_{i=1}^n$, where $\eta_i \sim_{\text{i.i.d}} N$ is D -dimensional noise (e.g. Gaussian). *Objective: estimate k and appropriate local scale.*