APPENDIX

A. Proof of Proposition 3

Proof. For a point p in bucket B[u], its r-neighbors must locate in [p.v-r,p.v+r]. Referring to Definition 8, the points in bucket B[u] must fall into $[v_{\min}+(u-1)\gamma,v_{\min}+u\gamma)$, i.e., $v_{\min}+(u-1)\gamma \leq p.v < v_{\min}+u\gamma$.

Since $(\lambda - \frac{1}{2})\gamma < r \le \lambda \gamma$, the following inequality can be derived,

$$v_{\min} + (u - \lambda - 1)\gamma \le p.v - r < v_{\min} + (u - \lambda + \frac{1}{2})\gamma,$$

$$v_{\min} + (u + \lambda - \frac{3}{2})\gamma < p.v + r < v_{\min} + (u + \lambda)\gamma.$$

That is,

$$[p.v-r, p.v+r] \subseteq [v_{\min} + (u-\lambda-1)\gamma, v_{\min} + (u+\lambda)\gamma),$$

which corresponds to the union of the ranges of buckets $B[u-\lambda], B[u-\lambda+1], \ldots, B[u+\lambda]$, referring to Definition 8. Thus we derive the upper bound $|N(p,r)| \leq \sum_{i=u-\lambda}^{u+\lambda} |B[i]|$.

B. Proof of Proposition 4

Proof. Similar to the proof of Proposition 3, we also have $v_{\min} + (u-1)\gamma \le p.v < v_{\min} + u\gamma$. Since $(\lambda - 1)\gamma < r \le (\lambda - \frac{1}{2})\gamma$, we have,

$$v_{\min} + (u - \lambda - \frac{1}{2})\gamma \le p.v - r < v_{\min} + (u - \lambda + 1)\gamma.$$

Intuitively, with the constraint $(2\lambda - 2)\gamma < 2r \le (2\lambda - 1)\gamma$, N(p,r) at most overlaps with 2λ consecutive buckets.

Thus, for the case with $v_{\min} + (u - \lambda - \frac{1}{2})\gamma \le p.v - r < v_{\min} + (u - \lambda)\gamma$, the *r*-neighbor of *p* overlaps with 2λ buckets $B[u - \lambda], B[u - \lambda + 1], B[u + \lambda - 1]$, leading to

$$|N(p,r)| \le \sum_{i=u-\lambda}^{u+\lambda-1} |B[i]|.$$

Otherwise, for the case with $v_{\min} + (u - \lambda)\gamma \le p.v - r < v_{\min} + (u - \lambda + 1)\gamma$, the *r*-neighbor of *p* overlaps with 2λ buckets $B[u - \lambda + 1], B[u - \lambda + 2] \dots, B[u + \lambda]$, leading to

$$|N(p,r)| \le \sum_{i=u-\lambda+1}^{u+\lambda} |B[i]|.$$

Combining the above cases, the upper bound can be obtained as the maximum, i.e.,

$$|N(p,r)| \leq \max\left(\sum_{i=u-\lambda}^{u+\lambda-1} |B[i]|, \sum_{i=u-\lambda+1}^{u+\lambda} |B[i]|\right).$$

C. Proof of Proposition 5

Proof. For a point p in bucket B[u], its r-neighbors must locate in [p.v-r,p.v+r]. Referring to Definition 8, the points in bucket B[u] must fall into $[v_{\min} + (u-1)\gamma, v_{\min} + u\gamma)$, and we thus have $v_{\min} + (u-1)\gamma \le p.v < v_{\min} + u\gamma$. Since $\ell \gamma \le r < (\ell+1)\gamma$, we can derive

$$v_{\min} + (u - \ell - 2)\gamma < p.v - r < v_{\min} + (u - \ell)\gamma,$$

 $v_{\min} + (u + \ell - 1)\gamma \leq p.v + r < v_{\min} + (u + \ell + 1)\gamma.$

That is,

$$\begin{split} [p.v-r,p.v+r] &\supseteq [v_{\min} + (u-\ell)\gamma, v_{\min} + (u+\ell-1)\gamma), \\ \text{which leads to the lower bound } |N(p,r)| &\geq \sum_{i=u-\ell+1}^{u+\ell-1} |B[i]|. \end{split}$$

D. Proof of Proposition 6

Proof. Referring to the proofs of Propositions 3 and 5, for a point p in bucket B[u], we have

$$[v_{\min} + (u - \ell)\gamma, v_{\min} + (u + \ell - 1)\gamma) \subseteq [p.v - r, p.v + r]$$

$$\subseteq [v_{\min} + (u - \lambda - 1)\gamma, v_{\min} + (u + \lambda)\gamma),$$

Combining with Definitions 1 and 8, we can further derive

$$\bigcup_{i=u-\ell+1}^{u+\ell-1} B[i] \subseteq N(p,r) \subseteq \bigcup_{i=u-\lambda}^{u+\lambda} B[i].$$

With the lower bound obtained, we only need to further check the points contained in $\bigcup_{i=u-\lambda}^{u+\lambda} B[i]$ but not contained in $\bigcup_{i=u-\ell+1}^{u+\ell-1} B[i]$, that is $\bigcup_{i=u-\lambda}^{u-\ell} B[i] \cup \bigcup_{i=u+\ell}^{u+\lambda} B[i]$. In particular, since

$$\ell = |r/\gamma| \le \lceil r/\gamma \rceil = \lambda \le |r/\gamma| + 1 = \ell + 1$$
,

we have $\lambda = \ell$ or $\ell + 1$. For $\lambda = \ell + 1$, only the points in 4 additional buckets $B[u - \lambda], B[u - \ell], B[u + \ell]$ and $B[u + \lambda]$ need to be checked. For $\lambda = \ell$, only the points in 2 additional buckets $B[u - \lambda], B[u + \lambda]$ need to be checked.

E. Proof of Proposition 7

Proof. If all the points in F_1, \ldots, F_ρ do not overwrite each other, then the bucket sizes can be simply aggregated when merging, i.e., the maximum size $\sum_{h=1}^{\rho} |B^{(h)}[u]|$. On the other hand, if all the points in $F_1, \ldots, F_{\rho-1}$ are overwritten by points in F_ρ , then the bucket size |B[u]| should be the same as $|B^{(\rho)}[u]|$, the minimum size.

F. Proof of Propositions 8, 9, 10

Proof. Propositions 8, 9, 10 can be easily derived by combining Propositions 3 and 7, Propositions 4 and 7, Propositions 5 and 7, respectively.

G. Evaluation on Supporting Various Queries

Figures 15, 16, 17, 18 presents the evaluation on 6 datasets under different (1) neighbor distance threshold r, (2) neighbor count threshold k, (3) window size w, and (4) slide size s, respectively.

