Index

A
algorithm
  exchange, 275
  Fedorov exchange, 278
  Mitchell, Miller and Wynn, 278
  multiplicative, 279
  Pronzato and Zhigljavsky, 280
  Torsney, 274
  Wynn, 273

C
characteristic set, 70, 74
  Chebyshev
    property, 31
    regression, 85, 86
    range, 89, 117
  complexity, 2
  accuracy, 3
  confidence set, 178
    Loewner ellipsoid, 179

criterion
  A-criterion, 182
  C-criterion, 183
  c-criterion, 183
  D-criterion, 181, 249
  E-criterion, 182
  G-criterion, 181, 249
  Kiefer class, 187
  minimax, 183
  orthogonality, 185
  robust, 184

Turing, 182
  critical point, 45
  Kolmogorov, 51

D
D-optimality
  direct sum model, 264
  invariance, 264
  size of the support, 265
  tensor product model, 263

design
  approximate, 268
  continuous, 268
  exact, 268

domain
  operative, 249
  real, 268
  theoretical, 249

E
Elfving set, 112, 133, 137
  cylinder, 140
  and outer approximation, 142
  ellipsoid, 140
  frontier points, 138
  outer approximation, 142
error, 1
  approximation, 45
  curve, 24
  local, 3
estimable forms
  characterization, 120
unbiasedness
  linear form, 118
experimental design
definition, 91
extrapolation
  Chebyshev regression
    linear form, 109
  Gauss-Markov estimator, 93

F, G
  feasible cone, 111
  Fedorov design
    continuous operative domain, 271
function
  discontinuous, 10
    relation with the sup norm, 12
  periodic function, 6
Gauss-Markov estimator
  heteroscedastic model, 174
  Aitken transform, 174
  Loewner order, 176
variance
  linear form, 125
  lower bound for linear forms, 129
guest design
  Chebyshev regression
    linear form, 203

H, I, L
  Hoel-Levine optimal design, 85
integer part, 9
interpolation, 40
  linear form
    Chebyshev regression, 107
    estimable, 111, 112
    feasible cone, 133
    unbiasedness, 110
linear space
  Haar vector space, 28, 40
  Hilbert space, 18
  non Hilbertian normed space, 21
  strict, 14
  strict linear space, 17
  sequences, 16
localization, 119
  Loewner order, 114

M
  Mantissa, 9
matrix
  Fisher information, 219
    weighted, 254
  Gramm, 21
    information
      linear transform, 178
  moment matrix, 91, 110, 113
    phi-optimality, 187
  minimax optimality, 262
model
  heteroscedastic, 216
  linear
    Aitken transform, 213
    analytic regression, 227
    heteroscedantic and correlated, 211
    heteroscedastic model, 209
    test on the degree, 229
    unknown degree, 225
  multivariate, 250, 255, 266
    heteroscedastic and correlated, 254
  non linear, 216–218
    exponential model, 218
    logistic model, 218
    Michaelis-Mertens, 218
moment matrix
  generalized inverse, 112

N
  nodes, 23
norm
  Chebyshev, 9
  gauge, 112, 137
  Hilbertian, 9
  Lagrangian, 9
  least square, 9
  linear operator, 22
  minimax, 9
  robust, 24
  robustness, 24
  strict, 14, 15, 17
  uniform, 9, 23
optimal approximation
  non existence, 15
  sequences, 15
optimal design
  A-criterion
    explicit form, 199
    linear form, 200
  c-criterion, 215
  support, 238
Chebyshev regression
  characterization of the frequencies, 102
  explicit form for the extrapolation, 104
  frequencies, 102
  support, 97
D-optimality
  Frechet differentiability, 190
  linear form
    Hoel-Levine, 160
    Lagrange interpolation, 161
  non linear
    characterization, 225
  phi-optimality, 259
  size of the support, 188
Studden theorem
  Chebyshev points, 236
  support, 235
  support
    Chebyshev points, 229
optimal designs
  universally, 259

P, R
polynomial
  generalized, 40
  roots, 44
  Hermite, 206
  Jacobi, 206
  Lagrange elementary, 81
  Laguerre, 206
  Legendre, 206
  projection, 21
  rate of convergence
    Chebyshev system

Remez algorithm, 84
  de la Vallée Poussin
    Hölder condition, 80
  root
    nodal, 44

S, T
  splines, 6
    polynomial, 6
    cubic, 6
  standard regression model, 119
  system
    Chebyshev, 27, 29
    Haar, 29
    T, 29
    unisolvent, 29
  theorem
    Borel-Chebyshev, 24, 28, 67, 86
    Chebyshev systems
      oscillations, 64
de la Vallée Poussin
  characteristic set and Chebyshev systems, 70
  generalized polynomial, 69
  lower bound for the uniform error, 69
  Elfving heteroscedastic model, 225
equivalence
  Atwood, 198
  Kiefer-Wolfowitz, 193
  linear transform, 199
  Pukelsheim, 198
  Gauss-d’Alembert, 28, 29
generalized Borel-Chebyshev, 58
  Haar-Kolmogorov, 46, 52
  Holland-Letz-Dette-Pepelyshev, 215
  Karlin-Studden
    existence and uniqueness of optimal generalized polynomial, 67
    minimax optimal generalized polynomial, 66
  Kolmogorov, 47
  Laplace, 40
  Maehly-Witzgall
    functional continuity of the approximation, 71
Remez
  approximation error, 81
  generalized polynomial, 69
Schoenberg
  weight function and D-optimality, 206
Silvey optimality criterion
  experimental point, 261
  information matrix, 260
spectral, 114
upper bound of the uniform error
  finite set, 77

\( U, V, W \)
uniform approximation
  existence and uniqueness
  oscillation properties, 64
finite set of points, 74
  oscillation properties, 58
Vertex Direction Method, 269
weight function, 8, 206