

# Contents

Preface	v
Introduction	1
<b>1 Fundamentals of the Optimal Experimental Design</b>	<b>5</b>
1.1 The Regression Equation . . . . .	5
1.2 Gauss–Markov Theorem . . . . .	6
1.3 Experimental Designs and Information Matrices . . . . .	7
1.4 Optimality Criteria . . . . .	9
1.4.1 $D$ -Criterion . . . . .	9
1.4.2 $G$ -Criterion . . . . .	10
1.4.3 $MV$ -Criterion . . . . .	10
1.4.4 $c$ -Criterion . . . . .	10
1.4.5 $E$ -Criterion . . . . .	11
1.5 Equivalence Theorems . . . . .	11
1.6 Iterative Numerical Techniques . . . . .	12
1.7 Nonlinear Regression Models . . . . .	13
1.8 The Implicit Function Theorem . . . . .	17
1.9 Chebyshev Models . . . . .	18
<b>2 The Functional Approach</b>	<b>23</b>
2.1 Introduction . . . . .	23
2.2 Basic Ideas of the Functional Approach . . . . .	25
2.2.1 Exponential regression models . . . . .	25
2.2.2 Locally $D$ -optimal designs . . . . .	29
2.2.3 Maximin efficient designs . . . . .	39
2.3 Description of the Model . . . . .	44
2.3.1 Assumptions and notation . . . . .	45
2.3.2 The basic equation . . . . .	46
2.3.3 The uniqueness and the analytical properties . . . . .	48
2.4 The Study of the Basic Equation . . . . .	49
2.4.1 Properties of implicit functions . . . . .	49
2.4.2 Jacobian of the basic equation . . . . .	51
2.4.3 On the representation of implicit functions . . . . .	53

2.4.4	The monotony property . . . . .	55
2.5	Three-Parameter Logistic Distribution . . . . .	60
2.6	Appendix: Proofs . . . . .	63
2.6.1	Proof of Theorems 2.4.2, 2.4.3, and 2.4.4 . . . . .	63
2.6.2	Proof of Theorem 2.3.1 . . . . .	65
2.6.3	Proof of Theorem 2.2.3 . . . . .	67
<b>3</b>	<b>Polynomial Models</b>	<b>71</b>
3.1	Introduction . . . . .	71
3.2	Designs for Individual Coefficients . . . . .	73
3.2.1	Statement of the problem . . . . .	73
3.2.2	$e_k$ -Optimal designs . . . . .	74
3.2.3	Analytical properties of $e_k$ -optimal designs . . . . .	75
3.2.4	A numerical example . . . . .	82
3.3	$E$ -Optimal Designs: Preliminary Results . . . . .	87
3.3.1	Statement of the problem and a dual theorem . . . . .	88
3.3.2	The number of support points . . . . .	89
3.3.3	Chebyshev designs . . . . .	93
3.3.4	A boundary equation . . . . .	103
3.4	Non-Chebyshev $E$ -Optimal Designs . . . . .	104
3.4.1	Basic equation . . . . .	104
3.4.2	Limiting designs . . . . .	114
3.4.3	Proof of the main theorem . . . . .	121
3.4.4	Examples . . . . .	124
<b>4</b>	<b>Trigonometrical Models</b>	<b>135</b>
4.1	Introduction . . . . .	135
4.2	$D$ -Optimal Designs . . . . .	137
4.2.1	Preliminary results for $D$ -optimal designs . . . . .	137
4.2.2	Analytic properties of $D$ -optimal designs . . . . .	142
4.2.3	The differential equation and the eigenvalue problem	148
4.2.4	A functional-algebraic approach . . . . .	150
4.2.5	Examples . . . . .	153
4.3	$E$ -Optimal Designs . . . . .	155
4.3.1	Preliminary results and $E$ -optimal designs on large design spaces . . . . .	155
4.3.2	$E$ -optimal designs on sufficiently small intervals . . . . .	160
4.3.3	Example: The linear trigonometric regression model on a partial circle . . . . .	172
4.3.4	$E$ -Optimal designs on arbitrary intervals . . . . .	174
4.4	Numerical Comparison of $D$ - and $E$ -Optimal Designs . . . . .	192

<b>5 D-Optimal Designs for Rational Models</b>	<b>197</b>
5.1 Introduction . . . . .	197
5.2 Description of the Model . . . . .	198
5.3 The Number of Points . . . . .	200
5.4 Optimal Design Function . . . . .	203
5.5 Algebraic Approach and Limiting Designs . . . . .	205
5.6 The Taylor Expansion . . . . .	213
<b>6 D-Optimal Designs for Exponential Models</b>	<b>217</b>
6.1 The Number of Support Points . . . . .	218
6.2 Optimal Design Function . . . . .	224
6.3 Taylor Expansions . . . . .	228
<b>7 E- and c-Optimal Designs</b>	<b>231</b>
7.1 Introduction . . . . .	231
7.2 Preliminary Results . . . . .	234
7.3 Asymptotic Analysis of $E$ - and $c$ -Optimal Designs . . . . .	238
7.4 Analytical Properties of Optimal Designs . . . . .	243
7.5 Rational Models . . . . .	245
7.6 Exponential Models . . . . .	259
7.7 Appendix: Some Auxiliary Results . . . . .	268
<b>8 The Monod Model</b>	<b>273</b>
8.1 Introduction . . . . .	273
8.2 Equivalent Regression Models . . . . .	276
8.3 Locally $D$ -Optimal Designs . . . . .	282
8.4 A Numerical Study . . . . .	285
8.5 Taylor Expansions . . . . .	289
8.6 Locally $E$ - and $e_k$ -Optimal Designs . . . . .	294
8.7 Maximin Efficient Designs . . . . .	298
8.7.1 A numerical procedure . . . . .	299
8.7.2 A comparison of maximin and uniform designs . . . . .	301
8.8 Appendix . . . . .	306
8.8.1 Proof of Lemma 8.2.1 . . . . .	310
8.8.2 Proof of Theorem 8.2.1 . . . . .	310
8.8.3 Proof of Lemma 8.3.1 . . . . .	312
8.8.4 Proof of Lemma 8.3.2 . . . . .	313
8.8.5 Proof of Lemma 8.6.1 . . . . .	315
<b>Appendix</b>	<b>317</b>
<b>References</b>	<b>321</b>
<b>Index</b>	<b>331</b>