
Contents

Preface	ix
Introduction	xi
Chapter 1. Approximation of Continuous Functions in Normed Spaces	1
1.1. Introduction	1
1.2. Some remarks on the meaning of the word “simple”.	
Choosing the approximation	2
1.2.1. Splines	6
1.3. The choice of the norm in order to specify the error	8
1.4. Optimality with respect to a norm	12
1.4.1. Existence of an optimal solution	12
1.4.2. Uniqueness of the optimal solution	13
1.4.3. Examples	15
1.5. Characterizing the optimal solution	18
1.5.1. The Hilbertian case	18
1.5.2. The non-Hilbertian case	21
1.5.3. Optimization, L_p norms and robustness	24
Chapter 2. Chebyshev Systems	27
2.1. Introduction	27
2.2. From the classical polynomials to the generalized ones	28
2.2.1. Examples of Chebyshev systems	32
2.3. Properties of a Chebyshev system	34
2.3.1. Vector-type properties	34
2.3.2. Chebyshev systems and interpolation	40
2.3.3. Roots of the generalized polynomials	44

Chapter 3. Uniform Approximations in a Normed Space	45
3.1. Introduction	45
3.2. Characterization of the best uniform approximation in a normed space	46
3.2.1. The Haar–Kolmogorov theorem	46
3.2.2. The generalized Borel – Chebyshev theorem	58
3.2.3. Oscillation properties of the best uniform approximation	64
Chapter 4. Calculation of the Best Uniform Approximation in a Chebyshev System	69
4.1. Some preliminary results	69
4.2. Functional continuity of the approximation scheme	71
4.3. Property of the uniform approximation on a finite collection of points in $[a, b]$	74
4.4. Algorithm of de la Vallée Poussin	80
4.5. Algorithm of Remez	80
Chapter 5. Optimal Extrapolation Design for the Chebyshev Regression	85
5.1. Introduction	85
5.2. The model and Gauss–Markov estimator	87
5.2.1. Description of the dataset	88
5.3. An expression of the extrapolated value through an orthogonalization procedure	91
5.4. The Gauss–Markov estimator of the extrapolated value	93
5.5. The Optimal extrapolation design for the Chebyshev regression	97
5.5.1. The support of the optimal design	97
5.5.2. The frequencies of the optimal design	102
5.5.3. Identification of the optimal design	104
Chapter 6. Optimal Design for Linear Forms of the Parameters in a Chebyshev Regression	107
6.1. Outlook and notations	107
6.2. Matrix of moments	113
6.3. Estimable forms	118
6.4. Matrix of moments and Gauss–Markov estimators of a linear form	119
6.4.1. Matrices of moments and estimable linear forms	119
6.4.2. An alternative form of the lower bound of the variance of the estimator of the c form	129
6.5. Geometric interpretation of estimability: Elfving set	133

6.5.1. Estimable forms and a convex subset of the regression range; the Elfving set	133
6.5.2. Geometry of the Elfving set	137
6.5.3. The relation between cylinders and the variance of the estimator of the \mathbf{c} -form	142
6.5.4. Lower bound for the variance	143
6.5.5. The lower bound can be achieved	145
6.6. Elfving theorem	148
6.7. An intuitive approach to Elfving theorem	154
6.8. Extension of Hoel–Levine result: optimal design for a linear \mathbf{c} -form	160
Chapter 7. Special Topics and Extensions	169
7.1. Introduction	169
7.2. The Gauss–Markov theorem in various contexts	170
7.2.1. The Gauss–Markov theorem for linear transformations of the parameter under i.i.d. errors	170
7.2.2. Gauss–Markov theorem for heteroscedastic models with correlation	174
7.2.3. The Gauss–Markov theorem and the Loewner order on quadratic forms	176
7.3. Criterions for optimal designs	178
7.3.1. Introduction	178
7.3.2. Some specific criterions	181
7.4. G-optimal interpolation and extrapolation designs for the Chebyshev regression	188
7.4.1. Criteria for optimality	188
7.4.2. Design with minimal uniform variance for a Chebyshev regression	203
7.5. Some questions pertaining to the model	209
7.5.1. Linear heteroscedastic models	209
7.5.2. Nonlinear models, estimators and optimal designs	216
7.6. Hypotheses pertaining to the regressor	225
7.6.1. Regressor in a linear space with unknown finite dimension	225
7.6.2. An extension to the case of analytic regressors	227
7.6.3. On the choice of the degree of the polynomial model	229
7.7. A few questions pertaining to the support of the optimal design for extrapolation	229
7.7.1. Preliminary results and notation	230
7.7.2. Optimal designs whose support is the Chebyshev set of points	235
7.8. The proofs of some technical results	239
7.8.1. Proof of proposition 7.1	239
7.8.2. Proof of theorem 7.17	241

Chapter 8. Multivariate Models and Algorithms	249
8.1. Introduction	249
8.2. Multivariate models	250
8.2.1. Notation	250
8.2.2. Predictors and their variance	254
8.2.3. Some construction of multivariate models	255
8.3. Optimality criterions and some optimal designs	257
8.3.1. Criterions for optimality and characterization of the optimal design	257
8.3.2. D -optimality, direct sum and tensor product	262
8.4. Algorithms	266
8.4.1. General aspects	266
8.4.2. Specific algorithms	271
Bibliography	289
Index	295