COMPLETE CLASS THEOREMS IN EXPERIMENTAL DESIGN

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1. Introduction

There are three broad categories into which problems of experimental design can be classified:

1) the practical problem of deciding which experiments are relevant to the problems under consideration,

2) the analysis of the particular experimental design chosen,

3) the decision as to which of the relevant experiments to perform.

Most of the work in classical design has concerned itself with the first two aspects, while the third has only recently been receiving attention. This paper deals with the third aspect.

Suppose an experimenter has available a family of random variables $Y_x$ depending on a parameter $\theta \in \Omega \subset E^{(p)}$ where $x \in A \subset E^{(k)}$, with $A$ compact and $E^{(p)}$ and $E^{(k)}$ Euclidean spaces. A choice of an experiment of size $N$ is equivalent to choosing $N$ points $x_1, \cdots, x_N$ lying in the set $A$. Performing the experiment consists in observing $Y_{x_1}, \cdots, Y_{x_N}$. If the experimenter is interested in a set of problems $T$, concerning the parameter $\theta$, then the question of how to choose $x_1, \cdots, x_N$ becomes important. This is so, since the efficiency and sensitivity of the experiments with regard to the problems in the set $T$ might be very much affected by the choice of $x_1, \cdots, x_N$.

A simple illustration is the following. Suppose $Y_{x_a}, a = 1, \cdots, N$, are uncorrelated random variables with equal variance $\sigma^2$, and $E(Y_{x_a}) = \beta_1 + \beta_2 x_a$. The $x_a$'s are assumed to be fixed constants.

It is known that the variance of the least squares estimate of $\beta_2$ is inversely proportional to $\sum (x_a - \bar{x})^2$. Hence, if the values $x_1, \cdots, x_N$ can be chosen in a set $A \subset E^{(k)}$, the experimenter would choose them so that $\sum (x_a - \bar{x})^2$ is as large as possible. If one were interested in $\beta_2$ as well, it is known that $x_1, \cdots, x_N$ should be chosen so that $\bar{x} = 0$. If $A$ is the interval $-1 \leq x \leq 1$, and one were interested in both $\beta_1$ and $\beta_2$ then, for $N$ even, the observations would be restricted to $-1$ and $+1$ with half at $-1$ and the other half at $+1$.

In the above the points $x_1, \cdots, x_N$ were chosen to do "well" in two problems, namely, estimating $\beta_1$ and $\beta_2$. In general the problems of interest, which we denoted by $T$, might include estimating certain linear relations of the form $t_1 \beta_1 + t_2 \beta_2$.

The experimenter can sometimes restrict himself to choosing $x$'s in a subset of $A$ without loss with respect to the problems in the set $T$. In sections 2 and 3 it will be shown how these subsets can be found.

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2. The linear hypothesis

The model to be discussed in this section can be stated as follows. Let \( Y_1, \ldots, Y_N \) be \( N \) uncorrelated random variables with common variance \( \sigma^2 \). It is assumed that the expected value of \( Y_a \) is given by

\[
E(Y_a) = \theta_1 x_{a1} + \cdots + \theta_k x_{ak} = \theta' x_a, \quad a = 1, \ldots, N,
\]

where \( \theta \in \mathbb{R}^k \) and \( x_a = (x_{a1}, \ldots, x_{ak}) \in \mathbb{R}^k \).

The vectors \( x_a \) are fixed vectors, and \( \theta \) is unknown. The coefficients \( \theta_1, \ldots, \theta_k \) are the population regression coefficients of \( Y' = (Y_1, \ldots, Y_N) \) on the \( k \) vectors \( (x_{1j}, \ldots, x_{Nj}), \quad J = 1, \ldots, k \), respectively.

In matrix notation the above model can be expressed as

\[
E(Y) = x \theta
\]

where

\[
\theta = \begin{pmatrix} \theta_1 \\ \vdots \\ \theta_k \end{pmatrix}, \quad x = \|x_a\|; \quad i = 1, \ldots, N; \quad J = 1, \ldots, k.
\]

In the experiment of observing \( Y_1, \ldots, Y_N \) some of the \( x \)'s might be the same. In order to simplify later proofs, the experiment of observing \( Y_1, \ldots, Y_N \) will be written as

\[
E_N(n_1, x^{(1)}; \cdots; n_s, x^{(s)}) \quad \text{with} \quad \sum_{s=1}^s n_s = N
\]

and \( x^{(1)}, \ldots, x^{(s)} \) the \( s \) different vectors of \( x_1, \ldots, x_N \). The experiment \( E_N(n_1, x^{(1)}; \cdots; n_s, x^{(s)}) \) is interpreted as an experiment where \( Y_a, J = 1, \ldots, s, \) is observed \( n_a \) times.

Suppose the experimenter is restricted to choosing the vectors \( x^{(s)} \in A \subset \mathbb{R}^k \). A class of experiments \( E_N[A] \) is now defined as follows.

**Definition 2.1.**

\[
E_N[A] = \{ d \mid d = E_m(n_1, x^{(1)}; \cdots; n_s, x^{(s)}) \quad \text{with} \quad x^{(s)} \in A \subset \mathbb{R}^k \}
\]

The condition \( m \leq N \) is imposed to make the statement of theorems easier.

The class \( E_N[A] \) is the class of experiments where \( Y_1, \ldots, Y_M \) is observed and \( m \leq N \) and \( x_1, \ldots, x_m \) are restricted to the set \( A \).

We now suppose the problem space \( T \) to be a set \( T \subset \mathbb{R}^k \). A point \((t_1, \ldots, t_k) \in T \subset \mathbb{R}^k \) is interpreted as the problem of estimating \( t_1 \theta_1 + \cdots + t_k \theta_k \).

Let

\[
F(d) = n_1 F_1(d) + \cdots + n_s F_s(d)
\]

with

\[
F_f(d) = \| x^{(s)}_u x^{(s)}_v \|; \quad u, v = 1, \ldots, k.
\]

\( F(d) \) is usually called the information matrix associated with experiment \( d \).

Let the variance of the maximum likelihood estimate of \( t_1 \theta_1 + \cdots + t_k \theta_k \) when experiment \( d \) is used be denoted by \( V[d] \). The maximum likelihood estimate is the same as the least squares estimate in this case, and is the best unbiased linear estimate in
the sense of least variance. When \( t \) is not estimable the convention of setting \( V_d[t'] = \infty \) is adopted. We note that \( t \) is estimable with respect to \( d \), when \( F(d)\theta = t \) has solutions for \( \theta \).

It is known that \( V_d[t'] \) does not depend on \( \theta \in \Omega \) and, when \( t \) is estimable with respect to \( d = E_N(n_1, x^{(1)}; \cdots ; n_n, x^{(n)}) \), that

\[
V_d[t'] = \sigma^2 \rho_i^t F(d) \rho_i
\]

where \( \rho_i \) is any solution of \( F(d)\rho_i = t \). When \( t \) is not estimable then \( \rho_i^t F(d) \rho_i \) is set equal to infinity. When \( F(d) \) is of full rank, all \( t \in E(k) \) are estimable, and \( \rho_i^t F(d) \rho_i = t'F(d)^{-1}t \).

**DEFINITION 2.2.** \( E_L(A_0) \) where \( A_0 \subseteq A \) is said to be essentially complete (T) with respect to \( E_L[A] \) if and only if for any \( d \in E_L[A] \) and any unknown \( \theta \in \Omega \) there exists \( d^* \in E_L[A_0] \) such that

\[
V_d[t'] = V_{d^*}[t'] \quad \text{for all } t \in T.
\]

In order to simplify later proofs and to take care of estimability considerations we prove lemma 2.1. The statistical significance of lemma 2.1 is as follows.

**LEMMA 2.1.** If \( F^* \) and \( F \) are two \( k \times k \) nonnegative definite (symmetric) matrices such that

\[
t'F^*t - t'Ft \geq 0 \quad \text{for all } t \in E(k)
\]

then

\( a) \) if for any given \( t \), there exists \( \rho_i \) such that \( F\rho_i = t \), then there exists \( \rho_i^* \) such that \( F^*\rho_i^* = t \), and

\( b) \) \( \rho_i^*F^*\rho_i^* \leq \rho_i^t F\rho_i \).

**Proof.**

(\( a) \) Let \( V \) and \( V^* \) be the vector spaces spanned by the column vectors of \( F \) and \( F^* \), respectively. Since \( F^* \) and \( F \) are symmetric matrices, the spaces spanned by the column vectors of \( F^* \) and \( F \) are the same as the spaces spanned by the row vectors of \( F^* \) and \( F \). Then part (\( a) \) of lemma 2.1 states that \( V^* \supseteq V \). Let us suppose, on the contrary, there exist \( I \in V \) and \( I \) orthogonal to \( V^* \). Then \( F^*I = 0 \), and therefore \( t'F^*I = 0 \). From (2.10) it is seen that \( -t'FI \geq 0 \), and we thus have \( t'FI = 0 \), which implies \( FI = 0 \). This is a contradiction, since \( FI = 0 \) implies \( I \) orthogonal to \( V \).

(b) It will first be demonstrated that we can restrict ourselves to \( F^* \) and \( F \) of the form

\[
F^* = \begin{pmatrix} A & E & 0 \\ E' & I & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad F = \begin{pmatrix} I & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}
\]

where

\[
\Lambda = \begin{pmatrix} \lambda_1 & 0 \\ \vdots & \ddots \\ 0 & \lambda_r \end{pmatrix}
\]
This is demonstrated as follows. Let $F^*, F$ be any two matrices satisfying (2.10). It is known there exists a nonsingular matrix $D$, such that

$$
D'F^*D = \begin{pmatrix} A & B \\ B' & C \end{pmatrix}, \quad D'FD = \begin{pmatrix} I & 0 \\ 0 & 0 \end{pmatrix}.
$$

From (2.10) it is seen that $A$ is positive definite, since (2.10) becomes

$$
t_1'At_1 \geq t_1't_1,
$$

where $t' = (t_1, t_2)$. Furthermore, there exist $Q, P$ such that $Q, P$ are orthogonal matrices with

$$
Q'AQ = \Lambda, \quad P'CP = \begin{pmatrix} I & 0 \\ 0 & 0 \end{pmatrix}.
$$

We now calculate that

$$
\begin{pmatrix} Q & 0 \\ 0 & P \end{pmatrix} \begin{pmatrix} A & B \\ B' & C \end{pmatrix} \begin{pmatrix} Q' & 0 \\ 0 & P' \end{pmatrix} = \begin{pmatrix} \Lambda & E \\ E' & I \\ 0 & 0 \end{pmatrix}.
$$

It can be seen that $G = 0$, since, for example, the submatrix

$$
\begin{pmatrix} \lambda & G_{1n} \\ G_{1n} & 0 \end{pmatrix}
$$

is positive definite, and thus

$$
\begin{vmatrix} \lambda & G_{1n} \\ G_{1n} & 0 \end{vmatrix} = -G_{1n}^2 \geq 0.
$$

We have thus demonstrated that $F^*$ and $F$ can be chosen in the indicated form. We now note that

$$
\begin{pmatrix} \Lambda & E \\ E' & I \end{pmatrix}
$$

is positive definite, since from (2.10) we see that

$$
\begin{pmatrix} x_1' & x_2' \end{pmatrix} \begin{pmatrix} \Lambda & E \\ E' & I \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1'x_1 \\ 0 \end{pmatrix}
$$

and

$$
\begin{pmatrix} 0 & x_2' \end{pmatrix} \begin{pmatrix} \Lambda & E \\ E' & I \end{pmatrix} \begin{pmatrix} 0 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_2'x_2 \end{pmatrix}.
$$

We thus derive

$$
\rho_i^*F^*\rho_i^* = t_i'At_1.
$$

We know that $A = (\Lambda - E'E)^{-1}$, which yields

$$
\rho_i^*F^*\rho_i^* = t_i'(\Lambda - E'E)^{-1}t_1.
$$

Relation (2.10) now becomes

$$
t_i'(\Lambda - E'E)^{-1}t_1 \leq t_i't_1 \quad \text{for all } t_1.
$$

The last relation will hold if

$$
t_i'(\Lambda - E'E) t_1 - t_i't_1 \geq 0 \quad \text{for all } t_1.
$$
This is equivalent to

\[(\Lambda - I - E'E)\]

nonnegative definite. From (2.10) we see that

\[
\begin{pmatrix}
\Lambda & E & 0 \\
E' & I & 0 \\
0 & 0 & 0
\end{pmatrix}
- 
\begin{pmatrix}
I & 0 & 0 \\
0 & 0 & 0 \\
0 & 0 & 0
\end{pmatrix}
= 
\begin{pmatrix}
\Lambda - I & E & 0 \\
E' & I & 0 \\
0 & 0 & 0
\end{pmatrix}
\]

is nonnegative definite, and further that

\[(\Lambda - I - E'E)\]

is positive definite. Because of this \(R\) is positive definite, where \(R\) is derived from

\[
\begin{pmatrix}
R & S' \\
S & T
\end{pmatrix}
= 
\begin{pmatrix}
\Lambda - I & E' \\
E & I
\end{pmatrix}^{-1}
\]

It is known that

\[(\Lambda - I - E'E)\]

The positive definiteness of \(R\) yields the desired results, according to (2.26).

**DEFINITION 2.3.** Consider a compact set \(A \subset E(k)\). If \(x \in A\), and \(x \neq 0\), then there exists \(\lambda(x) \geq 1\) such that \(\lambda(x)x \in A\), and if \(\lambda_1 > \lambda(x)\) then \(\lambda_1x \notin A\). With this notation we define \(R(A) \subset A\) as

\[(\Lambda (x)x \mid x \neq 0; x \in A\}.

**THEOREM 2.1.** If \(A\) is a compact set in \(E(k)\), then \(E_n[R(A)]\) is essentially complete \((T)\) with respect to \(E_n[A]\) for all \(n\), and all \(T \subset E(k)\).

**PROOF.** Consider any experiment \(d \in E_n(A)\). Suppose

\[d = E_n(n_1, x^{(1)}; \ldots; n_s, x^{(s)}), x^{(r)} \in A\]  

The information matrix associated with \(d\) is \(F(d)\) where

\[F(d) = n_1 F_1(d) + \cdots + n_s F_s(d) = \sum n_j F_j(d)\]

with

\[F_j(d) = \|x_\nu(j) x_\nu\|\]

Let us consider \(x^{(r)} = \lambda(x^{(r)})x^{(r)} \in R(A)\) in the definition of \(R(A)\). Also let

\[d^* = E_n(n_1, \tilde{x}^{(1)}; \ldots; n_s, \tilde{x}^{(s)}) \in E_n[R(A)]\]  

Experiment \(d^*\) has information matrix

\[F(d^*) = \sum n_j F_j(d^*)\]

with

\[F_j(d^*) = \|\lambda^2 (x^{(j)}) x_\nu^{(j)} x_\nu\| = \lambda^2 (x^{(j)}) F_j(d)\]

\[1\] This theorem was suggested by Professor T. W. Anderson of Columbia University.
The condition in lemma 2.1 that \( t'F(d^*t - t'F(d)t \geq 0 \) for all \( t \in E^k \) is satisfied since
\[
(2.38) \quad t'F(d^*)t - t'F(d)t = t'[F(d^*) - F(d)]t
\]
and
\[
(2.39) \quad \lambda(x^{(j)}) \geq 1, \quad t'F_j(d)t = \left[ \sum t_j x_j^{(j)} \right] \geq 0.
\]
Now the conclusion of theorem 2.1 follows from lemma 2.1 and the definition of essential completeness.

**Theorem 2.2.** If \( A \) is a convex body in \( E^k \) with a total of \( m \) extreme points \( b^{(1)}, \ldots, b^{(m)} \), then \( \mathcal{E}_{n+m}(b^{(1)}, \ldots, b^{(m)}) \) is essentially complete \((T)\) with respect to \( \mathcal{E}_{n}[A] \) for all \( n \) and all \( T \subseteq E^k \).

**Proof.** Let \( d = \mathcal{E}_n(n_1, x^{(1)}; \ldots; n_m, x^{(m)}) \in \mathcal{E}_n(A) \) and let \( d^* = \mathcal{E}_n(n_1, b^{(1)}; \ldots; n_m, b^{(m)}) \) with \( \sum n_j = r \leq n + m \) and \( n_j \neq 0 \) for \( J = 1, \ldots, m \).

The information matrices associated with experiments \( d \) and \( d^* \) will be denoted by \( F(d) \) and \( F(d^*) \), respectively. It will be shown that there exist \( n_1, \ldots, n_m \), such that \( n_j \neq 0 \), and \( t'F(d^*)t - t'F(d)t \geq 0 \) for all \( t \in E^k \). This with the use of lemma 2.1 will prove the theorem.

Since \( x^{(j)} \in A \) and \( A \) is a convex set generated by \( b^{(1)}, \ldots, b^{(m)} \), that is,
\[
(2.40) \quad A = \left\{ \sum_{i=1}^m \lambda_i b^{(i)} ; \lambda_i \geq 0, i = 1, 2, \ldots, m \right\} \quad \text{and} \quad \sum \lambda_i = 1,
\]
we have
\[
(2.41) \quad x^{(a)} = \sum_{j=1}^m \lambda_j^{(a)} b^{(j)}, \quad \lambda_j^{(a)} \geq 0, \sum \lambda_j^{(a)} = 1, \quad J = 1, \ldots, m; \quad a = 1, \ldots, s.
\]

Some calculation shows that \( F(d) \) and \( F(d^*) \) can be written as
\[
(2.42) \quad F(d^*) = \|a_{uv}^*\|, \quad a_{uv}^* = b_v^*P b_u^*,
\]
\[
(2.43) \quad F(d) = \|a_{uv}\|, \quad a_{uv} = b_v^* M b_u^*,
\]
where
\[
(2.44) \quad b_v^* = (b_v^{(1)}, \ldots, b_v^{(m)}),
\]
\[
(2.45) \quad P = \begin{bmatrix} n_1 & 0 \\ \vdots & \ddots \\ 0 & n_m \end{bmatrix}, \quad M = \|m_{uv}\|,
\]
\[
(2.46) \quad m_{uv} = \sum \lambda_u^{(a)} \lambda_v^{(a)}.
\]

It is known from matrix theory that there exists a nonsingular matrix \( Q \) such that \( b_u = Qb_u^* \) with
\[
(2.47) \quad a_{uv} = b_v^* M b_u = \lambda_1 b_u^{(1)} \tilde{b}_v^{(1)} + \cdots + \lambda_m b_u^{(m)} \tilde{b}_v^{(m)}
\]
\[
(2.48) \quad a_{uv}^* = b_v^* P b_u = \tilde{b}_u^{(1)} \tilde{b}_v^{(1)} + \cdots + \tilde{b}_u^{(m)} \tilde{b}_v^{(m)}
\]
where \( \lambda_1, \cdots, \lambda_m \) are the characteristic roots of \( MP^{-1} \). Denoting \( Y_j = II_{bb}(vJ) \), \( J = 1, \cdots, m \), it is seen that \( F(d) \) and \( F(d^*) \) become

\[
F(d) = \lambda_1 X_1 + \cdots + \lambda_m X_m
\]

(2.49)

\[
F(d^*) = X_1 + \cdots + X_m.
\]

(2.50)

It is first noted that \( X_j \) is nonnegative since

\[
t'XIt = S_{Jb} \left[ t'I_2 \right]_0
\]

and thus

\[
t'[F(d^*) - F(d)]t = \sum_J (1 - \lambda_J) t'XJt \geq 0
\]

(2.52)

if \( n_1, \cdots, n_m \) can be chosen so that \( |\lambda_J| \leq 1 \) for \( J = 1, \cdots, m \).

This can be done by choosing \( n_1, \cdots, n_m \) so that the column sums of \( MP^{-1} \) are less than or equal to one, since a matrix that has all positive elements, and whose column sums are less than or equal to one, has all characteristic roots \(|\lambda_J| \leq 1 \).

Let \( \Delta = ||\Delta_{uv}|| = MP^{-1} \), then \( \Delta_{uv} \geq 0 \) and

\[
\Delta_{uv} = \frac{1}{n_v} \sum_a n_a \lambda_a^{(u)} \lambda_v^{(a)}.
\]

(2.53)

The column sums are

\[
\sum_u \Delta_{uv} = \frac{1}{n_v} \sum_a n_a \lambda_v^{(a)}.
\]

(2.54)

Now \( \sum_u \Delta_{uv} \leq 1 \) when \( n_v = \left[ \sum_a n_a \lambda_v^{(a)} \right] + 1 \), where \([y]\) denotes the greatest integer in \( y \). It is seen that \( r = \sum_v n_v \leq n + m \) and \( n_v \neq 0 \). This choice of \( n_1, \cdots, n_m \) therefore satisfies the required conditions.

The following corollaries follow readily.

**Corollary 2.1.** If \( A \) is a compact set in \( E^{(k)} \) such that the convex closure of \( A \) is generated by \( m \) vectors \( \mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)} \in A \), then \( E_{n+m}[\mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)}] \) is essentially complete \((T)\) with respect to \( E_n[A] \), for all \( n \), and all \( T \subset E^{(k)} \).

**Proof.** The corollary is clear, since \( E_{n+m}[\mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)}] \) is essentially complete with respect to \( E_n[C(A)] \) by theorem 2.2 \([C(A) \text{ denotes the convex closure of set } A] \) and \( E_n[C(A)] \) is essentially complete with respect to \( E_n[A] \), since \( C(A) \supseteq A \).

**Corollary 2.2.** Let \( A \) be a compact set in \( E^{(k)} \) such that \( R(A) \) has the property that the convex closure of \( R(A) \) is generated by \( m \) vectors \( \mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)} \) in \( R(A) \); then, \( E_{n+m}[\mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)}] \) is essentially complete \((T)\) with respect to \( E_n[A] \) for all \( n \) and all \( T \subset E^{(k)} \).

**Proof.** The corollary is clear, since \( E_{n+m}[\mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)}] \) is essentially complete \((T)\) with respect to \( E_n[R(A)] \) by corollary 2.1, and \( E_n[R(A)] \) is essentially complete \((T)\) with respect to \( E_n[A] \) by theorem 2.1.

In an asymptotic sense (as \( n \to \infty \)), it is true that when \( A \) is a convex body in \( E^{(k)} \), generated by vectors \( \mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)} \), then \( E_n[\mathbf{b}^{(1)}, \cdots, \mathbf{b}^{(m)}] \) is essentially complete \((T)\) with respect to \( E_n[A] \).

The notion of asymptotic essential completeness will now be defined.

**Definition 2.4.** \( E_n[A] \) is asymptotically essentially complete \((T)\) with respect to \( E_n[A] \)
if and only if for any sequence of experiments \( d_{N_J} \in \mathcal{E}_{N_J}(A) \) with \( d_{N_J} \in \mathcal{E}_r(A), r < N_J \), and \( N_J \to \infty \) as \( J \to \infty \) there exists a sequence \( d^*_{N_J} \in \mathcal{E}_{N_J}(A_0) \) such that

\[
\lim_{J \to \infty} \left\{ \frac{N_J^*}{N_J} \right\} \leq 1
\]

and

\[
\lim_{J \to \infty} \left\{ \frac{V_{d^*} \{ t' \theta \}}{V_{d} \{ t' \theta \}} \right\} \leq 1 \quad \text{for all } t \in T
\]

and where \( \infty / \infty \) is taken to be 1.

**Theorem 2.3.** If \( A \) is a compact convex body in \( E^{(k)} \) generated by \( b^{(1)}, \cdots, b^{(m)} \), then \( \mathcal{E}_n[b^{(1)}, \cdots, b^{(m)}] \) is asymptotically essentially complete \((T)\) with respect to \( \mathcal{E}_n[A] \) for all \( T \subseteq E^{(k)} \).

**Proof.** From theorem 2.2 it is known that for any \( d_{N_J} \in \mathcal{E}_{N_J}(A) \) there exists \( d^*_{N_J}(A_0) \) such that

\[
\lim_{J \to \infty} N_J^* / N_J \leq 1
\]

for all \( t \in E^{(k)} \) and \( N_J^* \leq N_J + m \). Now since \( N_J \to \infty \) we have \( \lim_{J \to \infty} N_J^* / N_J \leq 1 \).

The following corollaries follow quite readily from theorem 2.3.

**Corollary 2.3.** With \( A \) as in corollary 2.1, \( \mathcal{E}_n[b^{(1)}, \cdots, b^{(m)}] \) is asymptotically essentially complete \((T)\) with respect to \( \mathcal{E}_n[A] \) for all \( T \subseteq E^{(k)} \).

**Corollary 2.4.** With \( A \) as in corollary 2.2, \( \mathcal{E}_n[b^{(1)}, \cdots, b^{(m)}] \) is asymptotically essentially complete \((T)\) with respect to \( \mathcal{E}_n[A] \) for all \( T \subseteq E^{(k)} \).

**Examples.**

(a) Let us suppose, in this example, that the model is

\[
E (Y_J) = \theta_1 x_{1J} + \theta_2 x_{2J}.
\]

Let the set \( A \) be as follows:

\[
A = \{ (x_{1J}, x_{2J}) : 0 \leq a_1 \leq x_{1J} \leq b_1; 0 \leq a_2 \leq x_{2J} \leq b_2 \} \subseteq E^{(3)}.
\]

The set \( R(A) \) is the boundary outlined in heavy lines in figure 1, namely, line \( P_1 P_3 \) and \( P_2 P_3 \). Theorem 2.1 states that for any \( n \) observations in the set \( A \), there exist \( n \) ob-
(b) Let \( E(Y_{ij}) = \theta_1 + \theta_2 x_j \) and \( A = \{(1, x_j) | a \leq x_j \leq b\} \subseteq E^3 \). Then \( A \) is the heavy line \( P_1P_2 \) in figure 2 and \( R(A) \) in this case is equal to the set \( A \). Theorem 2.1 is empty for this example. Corollary 2.2 states that for any \( n \) observations on the line \( P_1P_2 \) there exist \( s \) observations \( (s \leq n + 2) \) on the points \( P_1 \) and \( P_2 \) that are as efficient for estimating any linear combination \( t_1 \theta_1 + t_2 \theta_2 \).

(c) Let \( Y_{(1)}, \ldots, Y_{(n)} \) be \( n \) uncorrelated, normally distributed random variables with common variance \( \sigma^2 \).

We suppose
\[
E(Y_{(j)}) = \theta' x^{(j)}, \quad J = 1, \ldots, n.
\]

The problem associated with \( t = (\theta_{1t}, \theta_{2t}) \) will be testing vector \( \theta_{1t} \) against vector \( \theta_{2t} \). The loss functions in this case will be simple. Namely, the loss incurred in problem \( t \) when \( \theta_{1t} \) is chosen is 1 when \( \theta_{2t} \) is true, and zero otherwise.

The minimax value for problem \( t \) when experiment \( d \) is used can be calculated as equal to \( M(d, t) \) where
\[
M(d, t) = \Phi \left( \frac{-\Delta d F(d)}{\sigma^2} \right),
\]
with
\[
\Delta d = \theta_{2t} - \theta_{1t},
\]
\[
\Phi(s) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{s} e^{-u^2/2} du.
\]

We first notice that the condition \( M(d^*, t) \leq M(d, t) \) is equivalent to
\[
\Delta d F(d^*) \Delta t - \Delta d F(d) \Delta t \geq 0.
\]

It is furthermore noted that (2.64) for all \( \Delta \) is identical with
\[
V_{d^*}[\Delta d \theta] \leq V_d[\Delta d \theta] \text{ for all } \Delta_d.
\]

It becomes clear from this identification that any comparison of minimax values for a problem \( t \) can be translated into a comparison of variances of the least squares estimate \( \Delta_d \theta \).

Because of the above remark, we can use the proofs of theorem 2.1 and corollary 2.2 to derive the following two theorems.

**Theorem 2.4.** Let \( x^{(j)} \in A \subseteq E^3 \) with \( A \) compact. For any \( d \in E_n[A] \) there exists
\( d^* \in \mathcal{E}_n[R(A)] \) such that \( M(d^*, t) \leq M(d, t) \) for all discrimination problems \((\theta_1, \theta_2)\) and all \( n \).

**Theorem 2.5.** If the convex closure of \( R(A) \) is generated by vector \( b(1), \ldots, b(m) \), then for any \( d \in \mathcal{E}_n[A] \) there exists \( d^* \in \mathcal{E}_{n+1}[b(1), \ldots, b(m)] \) such that \( M(d^*, t) \leq M(d, t) \) for all discrimination problems \((\theta_1, \theta_2)\) and all \( n \).

### 3. Generalization

The model in the previous section will now be generalized. Assume that \( Y_{z_1}, \ldots, Y_{z_N} \) are normally distributed (which was not necessary in section 2) with

\[
E(Y_{z,J}) = \psi(\theta, x(J)) ,
\]

\[
\text{cov}(Y_{z,J}, Y_{u,J}) = \begin{cases} \sigma^2 & \text{for } J = r, \\ 0 & \text{for } J \neq r . \end{cases}
\]

It is assumed that \( \partial \psi(\theta, x(J))/\partial \theta_J \) exists for all \( \theta \in \Omega \) and all \( x(J) \in A \).

When \( \psi(\theta, x(J)) = \theta'x(J) \) it is known that the maximum likelihood estimator is the same as the least squares estimator.

The information matrix associated with experiment \( d = \mathcal{E}_n(n_1, x(1); \ldots; n_m, x(m)) \) is denoted by \( F(d, \theta) \), indicating that it may depend on the values of \( \theta \in \Omega \). Now \( F(d, \theta) \) is defined to be

\[
F(d, \theta) = \sum n_jF_j(d, \theta)
\]

where

\[
F_j(d, \theta) = \left\| \frac{\partial \psi(\theta, x(J))}{\partial \theta_u} \frac{\partial \psi(\theta, x(J))}{\partial \theta_v} \right\| ; \quad u, v = 1, \ldots, m ;
\]

and \( \theta' = (\theta_1, \ldots, \theta_m) \) and \( x(J)' = (x_1(J), \ldots, x_m(J)) \).

It is known that the asymptotic \((n \to \infty)\) variance of the maximum likelihood estimate of \( \sqrt{n}t^\prime \theta = \sqrt{n}(\bar{t}_1 + \cdots + \bar{t}_m) \) is \( V_d[\sqrt{n}t^\prime \theta] \), where

\[
V_d[t^\prime \theta] = \sigma^2 t^\prime F^{-1}(d, \theta) t
\]

which now may depend on \( \theta \in \Omega \).

In order to adapt the results of section 2, we consider the transformations \( T_\theta \) from \( E^{(1)} \) to \( E^{(m)} \)

\[
T_\theta \left( \begin{array}{c} x(1) \\ \vdots \\ x_m(J) \end{array} \right) = T_\theta(x(J)) = \left( \begin{array}{c} \frac{\partial \psi(\theta, x(J))}{\partial \theta_1} \\ \vdots \\ \frac{\partial \psi(\theta, x(J))}{\partial \theta_m} \end{array} \right) \left( \begin{array}{c} Z_1(J)(\theta) \\ \vdots \\ Z_m(J)(\theta) \end{array} \right) = Z(J)(\theta) .
\]

It should be noted that when \( \psi(\theta, x(J)) = \theta'x(J) \) as in section 2, we have \( T_\theta(x) = x \) for all \( x \in E^{(1)} \) and all \( \theta \in \Omega \).

In terms of the above notation,

\[
F_j(d, \theta) = \left\| Z_u(J)(\theta)Z_v(J)(\theta) \right\| .
\]

If the \( x(J) \) are restricted to lie in a set \( A \subset E^{(1)} \), then for a particular \( \theta \in \Omega \), the vector \( Z(J)(\theta) \) is restricted to lie in \( T_\theta(A) \).

To make \( T_\theta(A) \) for all \( \theta \in \Omega \) compact it is sufficient that \( \partial \psi(\theta, x(J))/\partial \theta_J \) be continuous and bounded for all \( \theta \in \Omega \) and \( x(J) \in A \). When \( A \) is compact, the continuity assumption is sufficient.
Let $A_0 = \{x^{(i)} \in A | T_0(x^{(i)}) \in R[T_0(A)]\}$ and $A_0 = \bigcup_{\theta \in \Omega} A_\theta$.

By use of theorem 2.2 and corollaries 2.1 and 2.2 in section 2 we easily derive theorem 3.1.

**Theorem 3.1.** $E_0(A_0)$ is asymptotically essentially complete with respect to $E_0(A)$.

Let the convex closure of $R[T_0(A)]$ be generated by a finite number of vectors $b^{(1)}(\theta), \ldots, b^{(m)}(\theta)$ for all $\theta \in \Omega$ and let $\bar{A}_0 = \{x^{(i)} \in A | T_0(x^{(i)}) = b^{(s)}(\theta) \text{ for some } s = 1, \ldots, m\}$ and $\bar{A}_0 = \bigcup_{\theta \in \bar{\Omega}} \bar{A}_\theta$. By theorem 2.2 and corollaries 2.1 and 2.2 in section 2 we derive theorem 3.2.

**Theorem 3.2.** $E_0(A_0)$ is asymptotically essentially complete with respect to $E_0(A)$.

**Examples.**

(a) Let us suppose $\psi(\theta, x) = \exp(\theta x)$ and $\Omega = \{\theta | \theta \geq 0\} \subset E^1$ and $0 < x \leq a < \infty$. The problem $t \in T \subset E^1$ then becomes the problem of estimating $t \theta$, which are all equivalent to estimating $\theta$. We have in this example

\[
T_0(x) = \frac{\partial \psi(\theta, x)}{\partial \theta} = xe^{\theta x}.
\]

It is easily computed that

\[
A_0 = \{a\}, \bar{A}_0 = \{a\}.
\]

Thus, for large $n$, observations should be taken at $x = a$. This is reasonable since the regression curves $\exp(\theta x)$ are widest apart at $x = a$.

(b) Let

\[
\psi(\theta, x) = \theta x + \frac{(x - \theta)^2}{3}, \qquad 0 \leq x \leq 1,
\]

and $\Omega = \{\theta | 0 \leq \theta \leq \frac{1}{3}\}$.

Since $R[T_0(0 \leq x \leq 1)]$ is composed of two points, $\partial \psi(\theta, 0)/\partial \theta$ and $\partial \psi(\theta, 1)/\partial \theta$, we have

\[
A_0 = \{x = 0; x = 1\}.
\]

Thus

\[
A_0 = \{0 \leq x \leq \frac{1}{3}; x = 1\} \quad \text{and} \quad \bar{A}_0 = A_0.
\]

There are many questions of interest that have not been fully investigated. Some of these questions are

(1) Is corollary 2.2 the strongest result that can be derived? Under what conditions are the extra $m$ observations not necessary?

(2) What can be said about minimal essentially complete classes?

**References**


