

Information-Theoretic Criteria for Optimizing Designs of Randomized Stepped-Wedge Clinical Trials – Supplementary Material

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1 Maximizing $\det(M)$ is Equivalent to Minimizing $[M^{-1}]_{t_{\max}+1, t_{\max}+1}$

Theorem 1 *Let M be a $(t_{\max} + 1) \times (t_{\max} + 1)$ symmetric positive semidefinite matrix of the form:*

$$M = \begin{pmatrix} A & b \\ b^\top & c \end{pmatrix}$$

where A is a $t_{\max} \times t_{\max}$ symmetric positive semidefinite matrix, b is a $t_{\max} \times 1$ column vector, and c is a scalar. Maximizing $\det(M)$ is equivalent to minimizing the element $(t_{\max} + 1, t_{\max} + 1)$ of M^{-1} .

Proof :

Step 1: Determinant of M

Using the determinant formula for block matrices, we obtain:

$$\det(M) = \det(A) \cdot (c - b^\top A^{-1}b).$$

Step 2: Inverse of M

The inverse of M is given by:

$$M^{-1} = \begin{pmatrix} A^{-1} + \frac{A^{-1}bb^\top A^{-1}}{c - b^\top A^{-1}b} & -\frac{A^{-1}b}{c - b^\top A^{-1}b} \\ -\frac{b^\top A^{-1}}{c - b^\top A^{-1}b} & \frac{1}{c - b^\top A^{-1}b} \end{pmatrix}.$$

Thus, the element in position $(t_{\max} + 1, t_{\max} + 1)$ of M^{-1} is:

$$[M^{-1}]_{t_{\max}+1, t_{\max}+1} = \frac{1}{c - b^\top A^{-1}b}.$$

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Step 3: Establishing the Relationship

From the determinant expression:

$$\det(M) = \det(A) \cdot (c - b^\top A^{-1}b),$$

and the inverse element:

$$[M^{-1}]_{t_{\max}+1, t_{\max}+1} = \frac{1}{c - b^\top A^{-1}b},$$

it follows that maximizing $\det(M)$ for a constant $\det(A)$ is equivalent to maximizing $c - b^\top A^{-1}b$, which in turn minimizes $[M^{-1}]_{t_{\max}+1, t_{\max}+1}$. In our application, the constant A is the information matrix for the given blocking structure.

We note that this result follows from standard linear algebra techniques related to Schur complements, block matrix inverses, and determinant identities. While the exact formulation may not always be explicitly stated as a theorem in textbooks, we can find closely related results in [Boyd and Vandenberghe \(2004\)](#); [Harville \(1997\)](#) among others.

2 Checking Theorem (1) for a stepped wedge allocation problem

Next, we apply this result to the design of stepped wedge trials. First, we demonstrate that the FIM belongs to the class of bordered symmetric positive semidefinite matrices. We then verify the result. For simplicity, we consider the basic case where $s_{\max} = 2$ and $t_{\max} = 3$, fixing $\rho = 0.2$ and $r = 0.05$ without loss of generality. The design matrices X_s for $s \in \llbracket 2 \rrbracket$ are given by:

$$X_1 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \end{pmatrix}, \quad X_2 = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 \end{pmatrix}$$

The variance-covariance matrix V and its inverse V^{-1} are:

$$V = \begin{pmatrix} 1.0000 & 0.2000 & 0.0400 \\ 0.2000 & 1.0000 & 0.2000 \\ 0.0400 & 0.2000 & 1.0000 \end{pmatrix}, \quad V^{-1} = \begin{pmatrix} 1.0417 & -0.2083 & 0.0000 \\ -0.2083 & 1.0833 & -0.2083 \\ 0.0000 & -0.2083 & 1.0417 \end{pmatrix}$$

The matrices $\mathcal{X}_{s,t}$ for $s \in \llbracket s_{\max} \rrbracket$ and $t \in \llbracket t_{\max} \rrbracket$ are as follows:

$$\begin{aligned} \mathcal{X}_{1,1} &= (1 \ 0 \ 0 \ 0), \quad \mathcal{X}_{1,2} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 1 \end{pmatrix}, \quad \mathcal{X}_{1,3} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \end{pmatrix} \\ \mathcal{X}_{2,1} &= (1 \ 0 \ 0 \ 0), \quad \mathcal{X}_{2,2} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \end{pmatrix}, \quad \mathcal{X}_{2,3} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 0 & 1 & 1 \end{pmatrix} \end{aligned}$$

The matrices

$$\mathcal{Z}_{s,t} = (1-r)^{t-1} r \mathcal{X}_{s,t}^\top V_{1:t,1:t}^{-1} \mathcal{X}_{s,t}$$

are given as follows:

$$\begin{aligned} \mathcal{Z}_{1,1} &= \begin{pmatrix} 0.0480 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \end{pmatrix}, \quad \mathcal{Z}_{1,2} = \begin{pmatrix} 0.1113 & 0.0547 & 0.0000 & 0.0547 \\ 0.0547 & 0.0456 & 0.0000 & 0.0456 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0547 & 0.0456 & 0.0000 & 0.0456 \end{pmatrix} \\ \mathcal{Z}_{1,3} &= \begin{pmatrix} 3.5020 & 1.2640 & 1.1190 & 2.3830 \\ 1.2640 & 0.9025 & 0.1805 & 1.0830 \\ 1.1190 & 0.1805 & 0.9025 & 1.0830 \\ 2.3830 & 1.0830 & 1.0830 & 2.1660 \end{pmatrix} \\ \mathcal{Z}_{2,1} &= \begin{pmatrix} 0.0480 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \end{pmatrix}, \quad \mathcal{Z}_{2,2} = \begin{pmatrix} 0.1113 & 0.0547 & 0.0000 & 0.0000 \\ 0.0547 & 0.0456 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \end{pmatrix} \end{aligned}$$

$$\mathcal{Z}_{2,3} = \begin{pmatrix} 3.5020 & 1.2640 & 1.1190 & 1.1190 \\ 1.2640 & 0.9025 & 0.1805 & 0.1805 \\ 1.1190 & 0.1805 & 0.9025 & 0.9025 \\ 1.1190 & 0.1805 & 0.9025 & 0.9025 \end{pmatrix}$$

The global Fisher Information Matrix is given by

$$\mathcal{M}(\hat{\boldsymbol{\theta}}) = \sum_{i=1}^{s_{\max}} w_i \sum_{j=1}^{t_{\max}} \mathcal{Z}_{i,j}.$$

Considering that $w_2 = 1 - w_1$, we obtain:

$$\mathcal{M}(\hat{\boldsymbol{\theta}}) = \begin{pmatrix} 3.6610 & 1.3180 & 1.1190 & 1.3180w_1 + 1.1190 \\ 1.3180 & 0.9481 & 0.1805 & 0.9481w_1 + 0.1805 \\ 1.1190 & 0.1805 & 0.9025 & 0.1805w_1 + 0.9025 \\ 1.3180w_1 + 1.1190 & 0.9481w_1 + 0.1805 & 0.1805w_1 + 0.9025 & 1.3090w_1 + 0.9025 \end{pmatrix}$$

which is a bordered symmetric positive semidefinite matrix.

The determinant of $\mathcal{M}(\hat{\boldsymbol{\theta}})$ is:

$$\det(\mathcal{M}(\hat{\boldsymbol{\theta}})) = 0.7491w_1 - 0.7491w_1^2.$$

Thus, the optimization problem corresponding to D-optimality criterion is formulated as:

$$\max_{w_1} (0.7491w_1 - 0.7491w_1^2).$$

Next, we compute the covariance matrix inverting the FIM:

$$\text{cov}(\hat{\boldsymbol{\theta}}) = \mathcal{M}^{-1}(\hat{\boldsymbol{\theta}}).$$

The $(t_{\max} + 1, t_{\max} + 1)$ element of $\text{cov}(\hat{\boldsymbol{\theta}})$ is given by:

$$[\text{cov}(\hat{\boldsymbol{\theta}})]_{t_{\max}+1, t_{\max}+1} = \frac{0.7902}{0.7491w_1 - 0.7491w_1^2}.$$

Consequently, the equivalent optimization problem is:

$$\min_{w_1} \frac{0.7902}{0.7491w_1 - 0.7491w_1^2} \equiv \max_{w_1} (0.7491w_1 - 0.7491w_1^2),$$

and they are equivalent as expected.

3 Results

The simulation results are presented in tabular format for clarity. Each table contains four columns: the first column lists $s_{\max}$, the second shows ρ , the third provides the optimal value (Opt), and the fourth represents the corresponding design in matrix form. Note that $t_{\max} = s_{\max} + 1$.

To streamline the presentation of the optimal designs, denoted as ξ_{Opt} , the displayed values represent the weights ($\mathbf{w}$) arranged sequentially from left to right. Specifically, the first value corresponds to $s = 1$, the second to $s = 2$, and so on, where $s \in \llbracket s_{\max} \rrbracket$.

Table 1 D-optimal designs for $r = 0.05$ and exponential decay correlation structure.

S	ρ	Opt	ξ_{Opt}
2	0.00	-1.5915e+00	(0.5000 0.5000)
2	0.10	-1.5519e+00	(0.5000 0.5000)
2	0.20	-1.4317e+00	(0.5000 0.5000)
2	0.30	-1.2265e+00	(0.5000 0.5000)
2	0.40	-9.2691e-01	(0.5000 0.5000)
2	0.50	-5.1533e-01	(0.5000 0.5000)
2	0.60	4.1555e-02	(0.5000 0.5000)
2	0.70	8.1076e-01	(0.5000 0.5000)
2	0.80	1.9485e+00	(0.5000 0.5000)
2	0.90	3.9614e+00	(0.5000 0.5000)
2	0.99	1.0818e+01	(0.5000 0.5000)
3	0.00	-1.0775e+00	(0.5000 0.0001 0.5000)
3	0.10	-1.1200e+00	(0.4572 0.0881 0.4547)
3	0.20	-1.0490e+00	(0.4234 0.1582 0.4184)
3	0.30	-8.5664e-01	(0.3976 0.2123 0.3901)
3	0.40	-5.2993e-01	(0.3784 0.2530 0.3686)
3	0.50	-4.5524e-02	(0.3646 0.2827 0.3527)
3	0.60	6.4034e-01	(0.3551 0.3037 0.3413)
3	0.70	1.6161e+00	(0.3487 0.3179 0.3335)
3	0.80	3.0890e+00	(0.3447 0.3268 0.3285)
3	0.90	5.7338e+00	(0.3426 0.3316 0.3258)
3	0.99	1.4844e+01	(0.3418 0.3334 0.3248)
4	0.00	-9.0232e-01	(0.4999 0.0001 0.0001 0.4999)
4	0.10	-9.7323e-01	(0.4532 0.0493 0.0473 0.4502)
4	0.20	-9.1806e-01	(0.4094 0.0958 0.0922 0.4026)
4	0.30	-7.2061e-01	(0.3709 0.1372 0.1323 0.3596)
4	0.40	-3.5838e-01	(0.3388 0.1725 0.1663 0.3225)
4	0.50	2.0222e-01	(0.3137 0.2009 0.1933 0.2921)
4	0.60	1.0182e+00	(0.2953 0.2227 0.2136 0.2684)
4	0.70	2.2009e+00	(0.2827 0.2384 0.2278 0.2511)
4	0.80	4.0092e+00	(0.2748 0.2487 0.2369 0.2396)
4	0.90	7.2858e+00	(0.2705 0.2546 0.2420 0.2330)
4	0.99	1.8650e+01	(0.2690 0.2566 0.2439 0.2305)
5	0.00	-8.9599e-01	(0.4998 0.0002 0.0001 0.0002 0.4998)
5	0.10	-9.7706e-01	(0.4528 0.0457 0.0086 0.0432 0.4498)
5	0.20	-9.1931e-01	(0.4068 0.0840 0.0307 0.0790 0.3995)
5	0.30	-7.0254e-01	(0.3634 0.1164 0.0607 0.1088 0.3506)
5	0.40	-2.9626e-01	(0.3246 0.1436 0.0938 0.1331 0.3048)
5	0.50	3.4445e-01	(0.2921 0.1662 0.1255 0.1521 0.2641)
5	0.60	1.2920e+00	(0.2669 0.1843 0.1529 0.1660 0.2299)
5	0.70	2.6820e+00	(0.2492 0.1981 0.1742 0.1754 0.2032)
5	0.80	4.8258e+00	(0.2381 0.2077 0.1889 0.1811 0.1842)
5	0.90	8.7345e+00	(0.2321 0.2135 0.1975 0.1840 0.1729)
5	0.99	2.2352e+01	(0.2300 0.2157 0.2007 0.1849 0.1687)
6	0.00	-1.0053e+00	(0.4997 0.0002 0.0001 0.0001 0.0002 0.4997)
6	0.10	-1.0886e+00	(0.4528 0.0453 0.0049 0.0045 0.0428 0.4497)
6	0.20	-1.0184e+00	(0.4063 0.0818 0.0190 0.0176 0.0764 0.3989)
6	0.30	-7.7251e-01	(0.3614 0.1105 0.0405 0.0379 0.1018 0.3480)
6	0.40	-3.1472e-01	(0.3193 0.1329 0.0669 0.0628 0.1201 0.2979)
6	0.50	4.1031e-01	(0.2823 0.1506 0.0951 0.0892 0.1322 0.2507)
6	0.60	1.4910e+00	(0.2523 0.1646 0.1218 0.1136 0.1393 0.2083)
6	0.70	3.0889e+00	(0.2307 0.1758 0.1446 0.1337 0.1423 0.1729)
6	0.80	5.5685e+00	(0.2172 0.1845 0.1616 0.1478 0.1427 0.1462)
6	0.90	1.0109e+01	(0.2103 0.1902 0.1722 0.1561 0.1420 0.1293)
6	0.99	2.5981e+01	(0.2080 0.1925 0.1762 0.1591 0.1414 0.1228)
7	0.00	-1.2064e+00	(0.4998 0.0001 0.0001 0.0001 0.0001 0.0001 0.4997)
7	0.10	-1.2881e+00	(0.4528 0.0453 0.0046 0.0008 0.0041 0.0427 0.4497)
7	0.20	-1.1998e+00	(0.4062 0.0813 0.0168 0.0060 0.0150 0.0759 0.3988)
7	0.30	-9.1823e-01	(0.3607 0.1088 0.0347 0.0178 0.0311 0.0997 0.3471)
7	0.40	-4.0297e-01	(0.3173 0.1289 0.0568 0.0364 0.0505 0.1149 0.2952)
7	0.50	4.1044e-01	(0.2778 0.1433 0.0810 0.0601 0.0713 0.1225 0.2440)
7	0.60	1.6262e+00	(0.2446 0.1541 0.1053 0.0857 0.0909 0.1238 0.1958)
7	0.70	3.4326e+00	(0.2199 0.1629 0.1274 0.1094 0.1069 0.1205 0.1529)
7	0.80	6.2484e+00	(0.2048 0.1706 0.1454 0.1281 0.1179 0.1147 0.1184)
7	0.90	1.1422e+01	(0.1976 0.1766 0.1574 0.1400 0.1239 0.1091 0.0954)
7	0.99	2.9548e+01	(0.1956 0.1793 0.1623 0.1445 0.1259 0.1064 0.0860)

References

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Table 2 D-optimal designs for $r = 0.00$ and exponential decay correlation structure.

S	ρ	Opt	ξ_{Opt}
2	0.00	-1.3863e+00	(0.5000 0.5000)
2	0.10	-1.3462e+00	(0.5000 0.5000)
2	0.20	-1.2246e+00	(0.5000 0.5000)
2	0.30	-1.0172e+00	(0.5000 0.5000)
2	0.40	-7.1481e-01	(0.5000 0.5000)
2	0.50	-3.0010e-01	(0.5000 0.5000)
2	0.60	2.6005e-01	(0.5000 0.5000)
2	0.70	1.0325e+00	(0.5000 0.5000)
2	0.80	2.1734e+00	(0.5000 0.5000)
2	0.90	4.1892e+00	(0.5000 0.5000)
2	0.99	1.1048e+01	(0.5001 0.4999)
3	0.00	-6.9315e-01	(0.5000 0.0001 0.5000)
3	0.10	-7.3741e-01	(0.4550 0.0901 0.4549)
3	0.20	-6.6653e-01	(0.4194 0.1613 0.4193)
3	0.30	-4.7285e-01	(0.3921 0.2158 0.3921)
3	0.40	-1.4358e-01	(0.3718 0.2564 0.3718)
3	0.50	3.4425e-01	(0.3571 0.2857 0.3571)
3	0.60	1.0340e+00	(0.3469 0.3061 0.3469)
3	0.70	2.0139e+00	(0.3402 0.3196 0.3402)
3	0.80	3.4909e+00	(0.3360 0.3279 0.3361)
3	0.90	6.1395e+00	(0.3340 0.3320 0.3340)
3	0.99	1.5253e+01	(0.3333 0.3333 0.3333)
4	0.00	-2.8768e-01	(0.5000 0.0000 0.0000 0.5000)
4	0.10	-3.6156e-01	(0.4505 0.0495 0.0495 0.4505)
4	0.20	-3.0800e-01	(0.4039 0.0962 0.0962 0.4038)
4	0.30	-1.1044e-01	(0.3624 0.1376 0.1376 0.3624)
4	0.40	2.5366e-01	(0.3276 0.1724 0.1724 0.3276)
4	0.50	8.1758e-01	(0.3000 0.2000 0.2000 0.3000)
4	0.60	1.6379e+00	(0.2794 0.2206 0.2206 0.2794)
4	0.70	2.8253e+00	(0.2651 0.2349 0.2349 0.2651)
4	0.80	4.6384e+00	(0.2561 0.2439 0.2439 0.2561)
4	0.90	7.9198e+00	(0.2514 0.2487 0.2485 0.2514)
4	0.99	1.9288e+01	(0.2500 0.2499 0.2500 0.2500)
5	0.00	-1.0899e-09	(0.5000 0.0000 0.0000 0.0000 0.5000)
5	0.10	-8.4729e-02	(0.4501 0.0454 0.0090 0.0454 0.4501)
5	0.20	-2.9707e-02	(0.4008 0.0832 0.0320 0.0832 0.4008)
5	0.30	1.8591e-01	(0.3537 0.1147 0.0632 0.1147 0.3537)
5	0.40	5.9302e-01	(0.3109 0.1406 0.0970 0.1406 0.3109)
5	0.50	1.2365e+00	(0.2742 0.1613 0.1290 0.1613 0.2742)
5	0.60	2.1884e+00	(0.2450 0.1770 0.1561 0.1770 0.2450)
5	0.70	3.5835e+00	(0.2236 0.1881 0.1767 0.1881 0.2236)
5	0.80	5.7328e+00	(0.2097 0.1951 0.1904 0.1951 0.2097)
5	0.90	9.6470e+00	(0.2022 0.1988 0.1979 0.1988 0.2023)
5	0.99	2.3269e+01	(0.2000 0.2000 0.2000 0.2000 0.2000)
6	0.00	2.2314e-01	(0.4998 0.0001 0.0001 0.0001 0.0001 0.4998)
6	0.10	1.3567e-01	(0.4500 0.0451 0.0049 0.0049 0.0451 0.4500)
6	0.20	2.0234e-01	(0.4002 0.0806 0.0192 0.0192 0.0806 0.4002)
6	0.30	4.4595e-01	(0.3511 0.1079 0.0410 0.0410 0.1079 0.3511)
6	0.40	9.0339e-01	(0.3043 0.1282 0.0675 0.0675 0.1282 0.3043)
6	0.50	1.6304e+00	(0.2619 0.1429 0.0952 0.0952 0.1429 0.2619)
6	0.60	2.7150e+00	(0.2261 0.1531 0.1208 0.1208 0.1531 0.2261)
6	0.70	4.3181e+00	(0.1986 0.1598 0.1416 0.1416 0.1598 0.1986)
6	0.80	6.8035e+00	(0.1799 0.1639 0.1561 0.1561 0.1640 0.1799)
6	0.90	1.1350e+01	(0.1697 0.1661 0.1642 0.1642 0.1661 0.1697)
6	0.99	2.7227e+01	(0.1667 0.1667 0.1666 0.1666 0.1667 0.1667)
7	0.00	4.0546e-01	(0.4997 0.0002 0.0001 0.0001 0.0001 0.0002 0.4996)
7	0.10	3.1942e-01	(0.4500 0.0450 0.0045 0.0010 0.0045 0.0450 0.4500)
7	0.20	4.0353e-01	(0.4000 0.0801 0.0166 0.0064 0.0166 0.0801 0.4000)
7	0.30	6.8181e-01	(0.3503 0.1059 0.0343 0.0189 0.0343 0.1059 0.3503)
7	0.40	1.1955e+00	(0.3017 0.1233 0.0558 0.0385 0.0558 0.1233 0.3017)
7	0.50	2.0098e+00	(0.2559 0.1339 0.0787 0.0630 0.0787 0.1339 0.2559)
7	0.60	3.2289e+00	(0.2154 0.1395 0.1007 0.0889 0.1007 0.1395 0.2153)
7	0.70	5.0402e+00	(0.1827 0.1419 0.1193 0.1121 0.1193 0.1419 0.1827)
7	0.80	7.8616e+00	(0.1597 0.1427 0.1328 0.1296 0.1328 0.1427 0.1597)
7	0.90	1.3041e+01	(0.1468 0.1428 0.1405 0.1397 0.1405 0.1429 0.1468)
7	0.99	3.1172e+01	(0.1429 0.1429 0.1428 0.1428 0.1428 0.1429 0.1429)

Table 3 D-optimal designs for $r = 0.20$ and exponential decay correlation structure.

S	ρ	Opt	ξ_{Opt}
2	0.00	-2.2789e+00	(0.5000 0.5000)
2	0.10	-2.2407e+00	(0.5000 0.5000)
2	0.20	-2.1249e+00	(0.5000 0.5000)
2	0.30	-1.9264e+00	(0.5000 0.5000)
2	0.40	-1.6354e+00	(0.5000 0.5000)
2	0.50	-1.2335e+00	(0.5000 0.5000)
2	0.60	-6.8692e-01	(0.5000 0.5000)
2	0.70	7.1907e-02	(0.5000 0.5000)
2	0.80	1.1995e+00	(0.5000 0.5000)
2	0.90	3.2029e+00	(0.5000 0.5000)
2	0.99	1.0051e+01	(0.5000 0.5000)
3	0.00	-2.3605e+00	(0.4999 0.0001 0.4999)
3	0.10	-2.3968e+00	(0.4640 0.0820 0.4540)
3	0.20	-2.3243e+00	(0.4356 0.1488 0.4156)
3	0.30	-2.1351e+00	(0.4140 0.2019 0.3841)
3	0.40	-1.8153e+00	(0.3982 0.2430 0.3588)
3	0.50	-1.3406e+00	(0.3871 0.2742 0.3387)
3	0.60	-6.6616e-01	(0.3796 0.2973 0.3232)
3	0.70	2.9724e-01	(0.3746 0.3138 0.3116)
3	0.80	1.7576e+00	(0.3716 0.3250 0.3034)
3	0.90	4.3901e+00	(0.3698 0.3321 0.2981)
3	0.99	1.3490e+01	(0.3690 0.3358 0.2953)
4	0.00	-2.9489e+00	(0.4999 0.0001 0.0001 0.4999)
4	0.10	-3.0092e+00	(0.4611 0.0489 0.0405 0.4494)
4	0.20	-2.9471e+00	(0.4257 0.0949 0.0803 0.3991)
4	0.30	-2.7476e+00	(0.3952 0.1368 0.1169 0.3511)
4	0.40	-2.3883e+00	(0.3707 0.1736 0.1487 0.3069)
4	0.50	-1.8349e+00	(0.3526 0.2051 0.1747 0.2676)
4	0.60	-1.0294e+00	(0.3402 0.2311 0.1948 0.2338)
4	0.70	1.4102e-01	(0.3328 0.2516 0.2094 0.2061)
4	0.80	1.9360e+00	(0.3289 0.2669 0.2194 0.1847)
4	0.90	5.1991e+00	(0.3272 0.2772 0.2256 0.1699)
4	0.99	1.6551e+01	(0.3266 0.2828 0.2288 0.1618)
5	0.00	-3.8741e+00	(0.4999 0.0001 0.0001 0.0001 0.4999)
5	0.10	-3.9418e+00	(0.4609 0.0463 0.0075 0.0364 0.4490)
5	0.20	-3.8727e+00	(0.4241 0.0864 0.0271 0.0666 0.3959)
5	0.30	-3.6484e+00	(0.3909 0.1216 0.0545 0.0917 0.3413)
5	0.40	-3.2396e+00	(0.3626 0.1529 0.0860 0.1118 0.2867)
5	0.50	-2.6015e+00	(0.3406 0.1812 0.1178 0.1269 0.2335)
5	0.60	-1.6608e+00	(0.3257 0.2066 0.1473 0.1370 0.1834)
5	0.70	-2.8012e-01	(0.3177 0.2292 0.1725 0.1424 0.1382)
5	0.80	1.8528e+00	(0.3152 0.2482 0.1923 0.1442 0.1002)
5	0.90	5.7495e+00	(0.3158 0.2626 0.2063 0.1439 0.0715)
5	0.99	1.9355e+01	(0.3172 0.2709 0.2139 0.1430 0.0549)
6	0.00	-5.0830e+00	(0.4999 0.0000 0.0000 0.0000 0.0001 0.4999)
6	0.10	-5.1510e+00	(0.4609 0.0461 0.0048 0.0033 0.0360 0.4489)
6	0.20	-5.0659e+00	(0.4239 0.0850 0.0186 0.0135 0.0639 0.3952)
6	0.30	-4.8074e+00	(0.3898 0.1180 0.0397 0.0299 0.0841 0.3384)
6	0.40	-4.3411e+00	(0.3600 0.1465 0.0665 0.0511 0.0972 0.2787)
6	0.50	-3.6125e+00	(0.3362 0.1723 0.0967 0.0748 0.1034 0.2167)
6	0.60	-2.5326e+00	(0.3199 0.1968 0.1283 0.0982 0.1031 0.1538)
6	0.70	-9.3824e-01	(0.3121 0.2209 0.1589 0.1189 0.0969 0.0922)
6	0.80	1.5367e+00	(0.3121 0.2441 0.1864 0.1353 0.0866 0.0355)
6	0.90	6.0714e+00	(0.3158 0.2626 0.2062 0.1439 0.0715 0.0000)
6	0.99	2.1933e+01	(0.3171 0.2709 0.2138 0.1431 0.0551 0.0000)
7	0.00	-6.5520e+00	(0.4998 0.0001 0.0001 0.0001 0.0001 0.0002 0.4996)
7	0.10	-6.6165e+00	(0.4609 0.0461 0.0046 0.0007 0.0029 0.0359 0.4489)
7	0.20	-6.5105e+00	(0.4238 0.0848 0.0172 0.0050 0.0107 0.0634 0.3950)
7	0.30	-6.2119e+00	(0.3896 0.1171 0.0361 0.0152 0.0225 0.0819 0.3376)
7	0.40	-5.6821e+00	(0.3592 0.1445 0.0603 0.0320 0.0372 0.0913 0.2755)
7	0.50	-4.8581e+00	(0.3345 0.1689 0.0886 0.0547 0.0534 0.0917 0.2083)
7	0.60	-3.6356e+00	(0.3174 0.1927 0.1202 0.0817 0.0689 0.0829 0.1362)
7	0.70	-1.8244e+00	(0.3101 0.2179 0.1540 0.1103 0.0818 0.0655 0.0604)
7	0.80	9.9633e-01	(0.3122 0.2441 0.1864 0.1353 0.0866 0.0355 0.0000)
7	0.90	6.1701e+00	(0.3158 0.2626 0.2062 0.1439 0.0715 0.0000 0.0000)
7	0.99	2.4288e+01	(0.3171 0.2709 0.2138 0.1431 0.0551 0.0000 0.0000)

Table 4 A-optimal designs for $r = 0.05$ and exponential decay correlation structure.

S	ρ	Opt	ξ_{Opt}
2	0.00	2.0155e-01	(0.4495 0.5505)
2	0.10	2.0969e-01	(0.4495 0.5505)
2	0.20	2.3646e-01	(0.4495 0.5505)
2	0.30	2.9033e-01	(0.4495 0.5505)
2	0.40	3.9174e-01	(0.4495 0.5505)
2	0.50	5.9121e-01	(0.4495 0.5505)
2	0.60	1.0318e+00	(0.4495 0.5505)
2	0.70	2.2267e+00	(0.4495 0.5505)
2	0.80	6.9464e+00	(0.4495 0.5505)
2	0.90	5.1996e+01	(0.4495 0.5505)
2	0.99	4.9387e+04	(0.4494 0.5506)
3	0.00	3.3042e-01	(0.4142 0.0000 0.5858)
3	0.10	3.1650e-01	(0.3787 0.0717 0.5497)
3	0.20	3.3947e-01	(0.3464 0.1346 0.5189)
3	0.30	4.1097e-01	(0.3195 0.1850 0.4955)
3	0.40	5.6904e-01	(0.2977 0.2237 0.4785)
3	0.50	9.2254e-01	(0.2807 0.2525 0.4668)
3	0.60	1.8297e+00	(0.2679 0.2730 0.4591)
3	0.70	4.8504e+00	(0.2588 0.2869 0.4543)
3	0.80	2.1145e+01	(0.2528 0.2957 0.4514)
3	0.90	2.9762e+02	(0.2495 0.3006 0.4500)
3	0.99	2.6916e+06	(0.2482 0.3023 0.4495)
4	0.00	3.8506e-01	(0.3874 0.0000 0.0000 0.6126)
4	0.10	3.5835e-01	(0.3559 0.0276 0.0408 0.5757)
4	0.20	3.7798e-01	(0.3187 0.0600 0.0852 0.5361)
4	0.30	4.5927e-01	(0.2822 0.0905 0.1263 0.5010)
4	0.40	6.5762e-01	(0.2485 0.1167 0.1624 0.4724)
4	0.50	1.1479e+00	(0.2189 0.1378 0.1924 0.4510)
4	0.60	2.5870e+00	(0.1944 0.1534 0.2159 0.4363)
4	0.70	8.4168e+00	(0.1757 0.1641 0.2332 0.4271)
4	0.80	5.1226e+01	(0.1627 0.1708 0.2447 0.4219)
4	0.90	1.3549e+03	(0.1551 0.1744 0.2513 0.4193)
4	0.99	1.1657e+08	(0.1516 0.1756 0.2535 0.4193)
5	0.00	3.7890e-01	(0.3660 0.0000 0.0000 0.0000 0.6340)
5	0.10	3.4894e-01	(0.3408 0.0218 0.0000 0.0375 0.6000)
5	0.20	3.6879e-01	(0.3054 0.0455 0.0142 0.0772 0.5577)
5	0.30	4.5635e-01	(0.2681 0.0657 0.0355 0.1131 0.5175)
5	0.40	6.8165e-01	(0.2307 0.0819 0.0606 0.1448 0.4819)
5	0.50	1.2859e+00	(0.1950 0.0938 0.0857 0.1721 0.4533)
5	0.60	3.2953e+00	(0.1633 0.1015 0.1080 0.1947 0.4326)
5	0.70	1.3151e+01	(0.1372 0.1058 0.1254 0.2123 0.4193)
5	0.80	1.1167e+02	(0.1181 0.1076 0.1375 0.2248 0.4119)
5	0.90	5.5479e+03	(0.1065 0.1082 0.1445 0.2323 0.4085)
5	0.99	4.5458e+09	(0.1018 0.1084 0.1472 0.2354 0.4071)
6	0.00	3.3227e-01	(0.3483 0.0000 0.0000 0.0000 0.0000 0.6517)
6	0.10	3.0524e-01	(0.3287 0.0167 0.0000 0.0000 0.0335 0.6211)
6	0.20	3.2651e-01	(0.2960 0.0411 0.0030 0.0066 0.0753 0.5779)
6	0.30	4.1568e-01	(0.2604 0.0582 0.0141 0.0222 0.1100 0.5351)
6	0.40	6.5284e-01	(0.2230 0.0701 0.0289 0.0427 0.1400 0.4953)
6	0.50	1.3369e+00	(0.1854 0.0769 0.0453 0.0657 0.1653 0.4613)
6	0.60	3.9018e+00	(0.1499 0.0791 0.0608 0.0883 0.1864 0.4355)
6	0.70	1.9101e+01	(0.1191 0.0779 0.0733 0.1077 0.2035 0.4184)
6	0.80	2.2618e+02	(0.0955 0.0752 0.0820 0.1223 0.2162 0.4088)
6	0.90	2.1101e+04	(0.0806 0.0727 0.0870 0.1312 0.2241 0.4044)
6	0.99	1.6450e+11	(0.0752 0.0716 0.0888 0.1338 0.2270 0.4036)
7	0.00	2.6601e-01	(0.3333 0.0000 0.0000 0.0000 0.0000 0.0000 0.6667)
7	0.10	2.4475e-01	(0.3188 0.0120 0.0000 0.0000 0.0000 0.0293 0.6399)
7	0.20	2.6651e-01	(0.2883 0.0381 0.0000 0.0000 0.0032 0.0740 0.5964)
7	0.30	3.5142e-01	(0.2547 0.0549 0.0089 0.0021 0.0185 0.1091 0.5519)
7	0.40	5.8399e-01	(0.2186 0.0655 0.0191 0.0121 0.0367 0.1388 0.5092)
7	0.50	1.3040e+00	(0.1811 0.0702 0.0302 0.0262 0.0577 0.1634 0.4713)
7	0.60	4.3436e+00	(0.1443 0.0695 0.0404 0.0421 0.0793 0.1834 0.4411)
7	0.70	2.6093e+01	(0.1109 0.0648 0.0483 0.0571 0.0990 0.1996 0.4203)
7	0.80	4.3079e+02	(0.0841 0.0586 0.0532 0.0689 0.1146 0.2121 0.4084)
7	0.90	7.5453e+04	(0.0667 0.0535 0.0557 0.0763 0.1245 0.2202 0.4031)
7	0.99	5.6024e+12	(0.0598 0.0524 0.0575 0.0788 0.1271 0.2228 0.4017)

Table 5 A-optimal designs for $r = 0.00$ and exponential decay correlation structure.

S	ρ	Opt	ξ_{Opt}
2	0.00	2.4745e-01	(0.4495 0.5505)
2	0.10	2.5758e-01	(0.4495 0.5505)
2	0.20	2.9088e-01	(0.4495 0.5505)
2	0.30	3.5792e-01	(0.4495 0.5505)
2	0.40	4.8429e-01	(0.4495 0.5505)
2	0.50	7.3318e-01	(0.4495 0.5505)
2	0.60	1.2838e+00	(0.4495 0.5505)
2	0.70	2.7795e+00	(0.4495 0.5505)
2	0.80	8.6980e+00	(0.4495 0.5505)
2	0.90	6.5298e+01	(0.4495 0.5505)
2	0.99	6.2174e+04	(0.4495 0.5505)
3	0.00	4.8528e-01	(0.4142 0.0001 0.5857)
3	0.10	4.6411e-01	(0.3751 0.0769 0.5480)
3	0.20	4.9778e-01	(0.3414 0.1408 0.5178)
3	0.30	6.0352e-01	(0.3132 0.1916 0.4953)
3	0.40	8.3792e-01	(0.2904 0.2303 0.4794)
3	0.50	1.3633e+00	(0.2726 0.2587 0.4688)
3	0.60	2.7149e+00	(0.2593 0.2786 0.4620)
3	0.70	7.2274e+00	(0.2500 0.2920 0.4580)
3	0.80	3.1637e+01	(0.2441 0.3001 0.4558)
3	0.90	4.4707e+02	(0.2410 0.3043 0.4547)
3	0.99	4.0559e+06	(0.2398 0.3056 0.4546)
4	0.00	7.1198e-01	(0.3874 0.0000 0.0000 0.6125)
4	0.10	6.6095e-01	(0.3499 0.0314 0.0475 0.5711)
4	0.20	6.9633e-01	(0.3106 0.0636 0.0937 0.5321)
4	0.30	8.4658e-01	(0.2718 0.0938 0.1361 0.4983)
4	0.40	1.2151e+00	(0.2358 0.1197 0.1730 0.4715)
4	0.50	2.1294e+00	(0.2041 0.1400 0.2035 0.4523)
4	0.60	4.8229e+00	(0.1781 0.1548 0.2272 0.4400)
4	0.70	1.5777e+01	(0.1583 0.1646 0.2443 0.4328)
4	0.80	9.6551e+01	(0.1450 0.1705 0.2554 0.4292)
4	0.90	2.5671e+03	(0.1377 0.1734 0.2613 0.4276)
4	0.99	2.2179e+08	(0.1348 0.1739 0.2634 0.4279)
5	0.00	9.2820e-01	(0.3660 0.0000 0.0000 0.0001 0.6339)
5	0.10	8.5236e-01	(0.3323 0.0254 0.0053 0.0450 0.5919)
5	0.20	8.9912e-01	(0.2950 0.0479 0.0204 0.0866 0.5501)
5	0.30	1.1123e+00	(0.2552 0.0668 0.0428 0.1241 0.5111)
5	0.40	1.6647e+00	(0.2147 0.0815 0.0687 0.1572 0.4778)
5	0.50	3.1536e+00	(0.1759 0.0918 0.0943 0.1857 0.4523)
5	0.60	8.1312e+00	(0.1413 0.0978 0.1165 0.2093 0.4351)
5	0.70	3.2685e+01	(0.1131 0.1004 0.1335 0.2276 0.4254)
5	0.80	2.7962e+02	(0.0931 0.1011 0.1449 0.2402 0.4207)
5	0.90	1.3990e+04	(0.0816 0.1010 0.1511 0.2474 0.4189)
5	0.99	1.1530e+10	(0.0786 0.1011 0.1523 0.2501 0.4179)
6	0.00	1.1350e+00	(0.3483 0.0000 0.0000 0.0000 0.0000 0.6516)
6	0.10	1.0394e+00	(0.3178 0.0231 0.0019 0.0033 0.0444 0.6094)
6	0.20	1.1093e+00	(0.2834 0.0429 0.0083 0.0138 0.0853 0.5663)
6	0.30	1.4109e+00	(0.2453 0.0580 0.0195 0.0309 0.1217 0.5246)
6	0.40	2.2191e+00	(0.2047 0.0677 0.0342 0.0531 0.1531 0.4872)
6	0.50	4.5642e+00	(0.1634 0.0719 0.0503 0.0775 0.1799 0.4569)
6	0.60	1.3420e+01	(0.1242 0.0714 0.0651 0.1010 0.2026 0.4357)
6	0.70	6.6325e+01	(0.0903 0.0678 0.0766 0.1209 0.2210 0.4234)
6	0.80	7.9355e+02	(0.0650 0.0633 0.0842 0.1352 0.2346 0.4178)
6	0.90	7.4737e+04	(0.0501 0.0599 0.0881 0.1433 0.2426 0.4160)
6	0.99	5.8652e+11	(0.0449 0.0608 0.0880 0.1440 0.2463 0.4160)
7	0.00	1.3333e+00	(0.3333 0.0000 0.0000 0.0000 0.0000 0.0000 0.6666)
7	0.10	1.2228e+00	(0.3054 0.0214 0.0015 0.0004 0.0030 0.0438 0.6245)
7	0.20	1.3280e+00	(0.2735 0.0400 0.0061 0.0027 0.0125 0.0848 0.5805)
7	0.30	1.7489e+00	(0.2377 0.0539 0.0135 0.0089 0.0279 0.1212 0.5370)
7	0.40	2.9091e+00	(0.1985 0.0618 0.0228 0.0198 0.0481 0.1522 0.4968)
7	0.50	6.5247e+00	(0.1571 0.0634 0.0327 0.0346 0.0711 0.1783 0.4629)
7	0.60	2.1920e+01	(0.1159 0.0591 0.0414 0.0510 0.0944 0.2001 0.4381)
7	0.70	1.3331e+02	(0.0787 0.0511 0.0474 0.0659 0.1152 0.2183 0.4234)
7	0.80	2.2321e+03	(0.0497 0.0425 0.0507 0.0770 0.1311 0.2322 0.4169)
7	0.90	3.9602e+05	(0.0321 0.0364 0.0519 0.0834 0.1405 0.2408 0.4150)
7	0.99	2.9698e+13	(0.0284 0.0376 0.0530 0.0833 0.1401 0.2436 0.4140)

Table 6 A-optimal designs for $r = 0.20$ and exponential decay correlation structure.

S	ρ	Opt	ξ_{Opt}
2	0.00	1.0136e-01	(0.4495 0.5505)
2	0.10	1.0529e-01	(0.4495 0.5505)
2	0.20	1.1823e-01	(0.4495 0.5505)
2	0.30	1.4418e-01	(0.4495 0.5505)
2	0.40	1.9289e-01	(0.4495 0.5505)
2	0.50	2.8830e-01	(0.4495 0.5505)
2	0.60	4.9799e-01	(0.4495 0.5505)
2	0.70	1.0636e+00	(0.4495 0.5505)
2	0.80	3.2847e+00	(0.4495 0.5505)
2	0.90	2.4352e+01	(0.4495 0.5505)
2	0.99	2.2946e+04	(0.4495 0.5505)
3	0.00	9.1594e-02	(0.4142 0.0000 0.5858)
3	0.10	8.8220e-02	(0.3894 0.0545 0.5561)
3	0.20	9.4712e-02	(0.3618 0.1145 0.5237)
3	0.30	1.1425e-01	(0.3387 0.1636 0.4977)
3	0.40	1.5704e-01	(0.3200 0.2026 0.4774)
3	0.50	2.5204e-01	(0.3053 0.2325 0.4622)
3	0.60	4.9395e-01	(0.2941 0.2548 0.4512)
3	0.70	1.2928e+00	(0.2858 0.2708 0.4434)
3	0.80	5.5629e+00	(0.2800 0.2817 0.4383)
3	0.90	7.7318e+01	(0.2763 0.2887 0.4351)
3	0.99	6.9180e+05	(0.2744 0.2922 0.4334)
4	0.00	4.9743e-02	(0.3874 0.0000 0.0000 0.6126)
4	0.10	4.6693e-02	(0.3735 0.0150 0.0175 0.5940)
4	0.20	4.9521e-02	(0.3424 0.0482 0.0563 0.5531)
4	0.30	6.0208e-02	(0.3126 0.0793 0.0934 0.5147)
4	0.40	8.5819e-02	(0.2854 0.1069 0.1269 0.4808)
4	0.50	1.4844e-01	(0.2618 0.1300 0.1555 0.4526)
4	0.60	3.3036e-01	(0.2423 0.1484 0.1788 0.4305)
4	0.70	1.0591e+00	(0.2270 0.1621 0.1967 0.4142)
4	0.80	6.3462e+00	(0.2158 0.1718 0.2095 0.4029)
4	0.90	1.6526e+02	(0.2083 0.1780 0.2180 0.3957)
4	0.99	1.4031e+07	(0.2043 0.1810 0.2221 0.3925)
5	0.00	1.9281e-02	(0.3660 0.0000 0.0000 0.0000 0.6340)
5	0.10	1.7941e-02	(0.3642 0.0023 0.0000 0.0013 0.6322)
5	0.20	1.9128e-02	(0.3347 0.0346 0.0000 0.0406 0.5901)
5	0.30	2.3774e-02	(0.3051 0.0613 0.0110 0.0747 0.5479)
5	0.40	3.5479e-02	(0.2761 0.0815 0.0332 0.1023 0.5068)
5	0.50	6.6474e-02	(0.2492 0.0981 0.0567 0.1263 0.4698)
5	0.60	1.6832e-01	(0.2256 0.1110 0.0787 0.1462 0.4385)
5	0.70	6.6125e-01	(0.2062 0.1204 0.0975 0.1620 0.4139)
5	0.80	5.5150e+00	(0.1914 0.1269 0.1119 0.1736 0.3962)
5	0.90	2.6894e+02	(0.1811 0.1310 0.1217 0.1815 0.3846)
5	0.99	2.1681e+08	(0.1759 0.1331 0.1270 0.1858 0.3783)
6	0.00	5.6305e-03	(0.3483 0.0000 0.0000 0.0000 0.0000 0.6517)
6	0.10	5.2404e-03	(0.3483 0.0000 0.0000 0.0000 0.0000 0.6517)
6	0.20	5.6613e-03	(0.3292 0.0222 0.0000 0.0000 0.0221 0.6265)
6	0.30	7.2646e-03	(0.3013 0.0530 0.0000 0.0000 0.0621 0.5836)
6	0.40	1.1436e-02	(0.2737 0.0752 0.0097 0.0068 0.0939 0.5407)
6	0.50	2.3337e-02	(0.2464 0.0890 0.0263 0.0247 0.1153 0.4983)
6	0.60	6.7421e-02	(0.2216 0.0990 0.0433 0.0436 0.1324 0.4602)
6	0.70	3.2488e-01	(0.2003 0.1057 0.0586 0.0612 0.1456 0.4286)
6	0.80	3.7724e+00	(0.1835 0.1098 0.0710 0.0758 0.1552 0.4046)
6	0.90	3.4448e+02	(0.1717 0.1122 0.0798 0.0863 0.1616 0.3884)
6	0.99	2.6332e+09	(0.1651 0.1131 0.0846 0.0922 0.1648 0.3802)
7	0.00	1.2686e-03	(0.3333 0.0000 0.0000 0.0000 0.0000 0.0000 0.6667)
7	0.10	1.1854e-03	(0.3333 0.0000 0.0000 0.0000 0.0000 0.0000 0.6667)
7	0.20	1.3046e-03	(0.3253 0.0107 0.0000 0.0000 0.0000 0.0018 0.6623)
7	0.30	1.7407e-03	(0.2976 0.0419 0.0000 0.0000 0.0000 0.0422 0.6183)
7	0.40	2.9101e-03	(0.2722 0.0703 0.0000 0.0000 0.0000 0.0823 0.5752)
7	0.50	6.4954e-03	(0.2464 0.0866 0.0162 0.0000 0.0083 0.1105 0.5321)
7	0.60	2.1475e-02	(0.2219 0.0962 0.0316 0.0078 0.0255 0.1272 0.4898)
7	0.70	1.2713e-01	(0.2003 0.1018 0.0444 0.0218 0.0404 0.1387 0.4526)
7	0.80	2.0564e+00	(0.1828 0.1049 0.0550 0.0344 0.0533 0.1465 0.4231)
7	0.90	3.5172e+02	(0.1703 0.1063 0.0626 0.0441 0.0629 0.1514 0.4024)
7	0.99	2.5517e+10	(0.1634 0.1067 0.0666 0.0498 0.0682 0.1538 0.3915)

Table 7 D-optimal designs for $r = 0.05$, and Matérn correlation structure (Parameters: $a = 0.5$, $b = 0.01$, $c = 4$, $\nu = a(\rho + b)$, $\phi = c(\rho + b)$).

S	ρ	Opt	ξ_{Opt}
2	0.00	-1.5915e+00	(0.5000 0.5000)
2	0.10	-1.5844e+00	(0.5000 0.5000)
2	0.20	-1.5354e+00	(0.5000 0.5000)
2	0.30	-1.4215e+00	(0.5000 0.5000)
2	0.40	-1.2399e+00	(0.5000 0.5000)
2	0.50	-9.9641e-01	(0.5000 0.5000)
2	0.60	-6.9926e-01	(0.5000 0.5000)
2	0.70	-3.5666e-01	(0.5000 0.5000)
2	0.80	2.4052e-02	(0.5000 0.5000)
2	0.90	4.3664e-01	(0.5000 0.5000)
2	0.99	8.3086e-01	(0.5000 0.5000)
3	0.00	-1.0777e+00	(0.4999 0.0002 0.4999)
3	0.10	-1.1079e+00	(0.4812 0.0386 0.4802)
3	0.20	-1.1079e+00	(0.4527 0.0974 0.4499)
3	0.30	-1.0217e+00	(0.4272 0.1503 0.4225)
3	0.40	-8.4024e-01	(0.4069 0.1927 0.4004)
3	0.50	-5.7121e-01	(0.3911 0.2260 0.3829)
3	0.60	-2.2662e-01	(0.3787 0.2523 0.3690)
3	0.70	1.8187e-01	(0.3688 0.2736 0.3576)
3	0.80	6.4417e-01	(0.3607 0.2913 0.3480)
3	0.90	1.1519e+00	(0.3539 0.3063 0.3398)
3	0.99	1.6419e+00	(0.3486 0.3181 0.3333)
4	0.00	-9.0257e-01	(0.4999 0.0001 0.0001 0.4999)
4	0.10	-9.5083e-01	(0.4766 0.0244 0.0239 0.4751)
4	0.20	-9.7639e-01	(0.4371 0.0659 0.0647 0.4324)
4	0.30	-8.9984e-01	(0.3999 0.1051 0.1033 0.3917)
4	0.40	-7.0507e-01	(0.3695 0.1377 0.1350 0.3577)
4	0.50	-4.0019e-01	(0.3456 0.1639 0.1602 0.3303)
4	0.60	3.1908e-04	(0.3269 0.1849 0.1801 0.3081)
4	0.70	4.8208e-01	(0.3120 0.2021 0.1960 0.2899)
4	0.80	1.0326e+00	(0.3000 0.2165 0.2090 0.2746)
4	0.90	1.6415e+00	(0.2901 0.2288 0.2197 0.2614)
4	0.99	2.2324e+00	(0.2825 0.2387 0.2281 0.2508)
5	0.00	-8.9627e-01	(0.4995 0.0004 0.0003 0.0004 0.4995)
5	0.10	-9.5416e-01	(0.4753 0.0211 0.0098 0.0202 0.4736)
5	0.20	-9.9217e-01	(0.4312 0.0557 0.0340 0.0536 0.4255)
5	0.30	-9.1408e-01	(0.3883 0.0883 0.0609 0.0848 0.3778)
5	0.40	-6.9768e-01	(0.3524 0.1152 0.0855 0.1100 0.3368)
5	0.50	-3.5074e-01	(0.3238 0.1368 0.1068 0.1295 0.3031)
5	0.60	1.1054e-01	(0.3013 0.1540 0.1250 0.1443 0.2755)
5	0.70	6.6957e-01	(0.2834 0.1680 0.1404 0.1555 0.2526)
5	0.80	1.3118e+00	(0.2692 0.1798 0.1537 0.1641 0.2331)
5	0.90	2.0249e+00	(0.2576 0.1900 0.1653 0.1708 0.2163)
5	0.99	2.7191e+00	(0.2489 0.1983 0.1746 0.1756 0.2027)
6	0.00	-1.0056e+00	(0.4995 0.0003 0.0002 0.0002 0.0003 0.4994)
6	0.10	-1.0689e+00	(0.4750 0.0201 0.0065 0.0062 0.0192 0.4731)
6	0.20	-1.1114e+00	(0.4290 0.0519 0.0240 0.0231 0.0493 0.4227)
6	0.30	-1.0243e+00	(0.3831 0.0811 0.0448 0.0433 0.0765 0.3711)
6	0.40	-7.8035e-01	(0.3440 0.1048 0.0649 0.0625 0.0977 0.3260)
6	0.50	-3.8693e-01	(0.3125 0.1234 0.0829 0.0796 0.1133 0.2882)
6	0.60	1.3846e-01	(0.2876 0.1381 0.0987 0.0943 0.1244 0.2568)
6	0.70	7.7740e-01	(0.2679 0.1500 0.1126 0.1069 0.1322 0.2305)
6	0.80	1.5134e+00	(0.2523 0.1600 0.1249 0.1176 0.1373 0.2080)
6	0.90	2.3327e+00	(0.2397 0.1688 0.1359 0.1268 0.1406 0.1883)
6	0.99	3.1317e+00	(0.2303 0.1761 0.1451 0.1340 0.1423 0.1722)
7	0.00	-1.2068e+00	(0.4995 0.0003 0.0002 0.0002 0.0002 0.0003 0.4994)
7	0.10	-1.2732e+00	(0.4748 0.0199 0.0055 0.0028 0.0051 0.0189 0.4730)
7	0.20	-1.3152e+00	(0.4280 0.0505 0.0203 0.0132 0.0189 0.0476 0.4215)
7	0.30	-1.2138e+00	(0.3806 0.0779 0.0380 0.0275 0.0354 0.0726 0.3679)
7	0.40	-9.3793e-01	(0.3398 0.0997 0.0552 0.0425 0.0512 0.0914 0.3202)
7	0.50	-4.9463e-01	(0.3066 0.1165 0.0708 0.0568 0.0652 0.1044 0.2798)
7	0.60	9.7438e-02	(0.2801 0.1294 0.0848 0.0699 0.0771 0.1129 0.2458)
7	0.70	8.1824e-01	(0.2591 0.1398 0.0973 0.0817 0.0871 0.1180 0.2169)
7	0.80	1.6497e+00	(0.2425 0.1486 0.1086 0.0923 0.0953 0.1206 0.1921)
7	0.90	2.5763e+00	(0.2292 0.1564 0.1190 0.1019 0.1021 0.1211 0.1701)
7	0.99	3.4811e+00	(0.2195 0.1631 0.1279 0.1099 0.1072 0.1204 0.1521)

Table 8 D-optimal designs for $r = 0.05$, and Matérn correlation structure (Parameters: $a = 1.5$, $b = 0.01$, $c = 4$, $\nu = a(\rho + b)$, $\phi = c(\rho + b)$).

S	ρ	Opt	ξ_{Opt}
2	0.00	-1.5915e+00	(0.5000 0.5000)
2	0.10	-1.5821e+00	(0.5000 0.5000)
2	0.20	-1.4781e+00	(0.5000 0.5000)
2	0.30	-1.1944e+00	(0.5000 0.5000)
2	0.40	-7.2448e-01	(0.5000 0.5000)
2	0.50	-1.0031e-01	(0.5000 0.5000)
2	0.60	6.3964e-01	(0.5000 0.5000)
2	0.70	1.4616e+00	(0.5000 0.5000)
2	0.80	2.3383e+00	(0.5000 0.5000)
2	0.90	3.2483e+00	(0.5000 0.5000)
2	0.99	4.0817e+00	(0.5000 0.5000)
3	0.00	-1.0776e+00	(0.5000 0.0001 0.4999)
3	0.10	-1.1116e+00	(0.4782 0.0448 0.4770)
3	0.20	-1.0807e+00	(0.4342 0.1357 0.4301)
3	0.30	-8.2155e-01	(0.3955 0.2168 0.3877)
3	0.40	-3.0619e-01	(0.3672 0.2770 0.3557)
3	0.50	4.3006e-01	(0.3473 0.3208 0.3319)
3	0.60	1.3406e+00	(0.3330 0.3534 0.3136)
3	0.70	2.3841e+00	(0.3223 0.3787 0.2989)
3	0.80	3.5274e+00	(0.3141 0.3990 0.2868)
3	0.90	4.7443e+00	(0.3077 0.4157 0.2766)
3	0.99	5.8852e+00	(0.3031 0.4283 0.2687)
4	0.00	-9.0237e-01	(0.4999 0.0001 0.0001 0.4999)
4	0.10	-9.5354e-01	(0.4755 0.0257 0.0247 0.4740)
4	0.20	-9.5066e-01	(0.4201 0.0842 0.0815 0.4142)
4	0.30	-6.8339e-01	(0.3661 0.1423 0.1374 0.3542)
4	0.40	-1.0239e-01	(0.3239 0.1896 0.1818 0.3047)
4	0.50	7.5830e-01	(0.2926 0.2271 0.2153 0.2650)
4	0.60	1.8462e+00	(0.2689 0.2581 0.2414 0.2316)
4	0.70	3.1132e+00	(0.2499 0.2856 0.2630 0.2015)
4	0.80	4.5204e+00	(0.2332 0.3121 0.2826 0.1721)
4	0.90	6.0374e+00	(0.2172 0.3392 0.3024 0.1412)
4	0.99	7.4772e+00	(0.2024 0.3654 0.3213 0.1109)
5	0.00	-8.9604e-01	(0.4999 0.0000 0.0000 0.0000 0.4999)
5	0.10	-9.5508e-01	(0.4752 0.0234 0.0056 0.0222 0.4737)
5	0.20	-9.5822e-01	(0.4168 0.0729 0.0309 0.0690 0.4104)
5	0.30	-6.6235e-01	(0.3573 0.1200 0.0671 0.1122 0.3434)
5	0.40	-2.1635e-03	(0.3085 0.1575 0.1044 0.1443 0.2853)
5	0.50	9.9073e-01	(0.2710 0.1873 0.1393 0.1663 0.2362)
5	0.60	2.2600e+00	(0.2419 0.2127 0.1720 0.1808 0.1926)
5	0.70	3.7516e+00	(0.2178 0.2363 0.2051 0.1901 0.1506)
5	0.80	5.4214e+00	(0.1959 0.2606 0.2416 0.1961 0.1058)
5	0.90	7.2348e+00	(0.1733 0.2873 0.2853 0.2000 0.0541)
5	0.99	8.9684e+00	(0.1494 0.3142 0.3334 0.2030 0.0000)
6	0.00	-1.0053e+00	(0.4996 0.0003 0.0002 0.0002 0.0003 0.4995)
6	0.10	-1.0682e+00	(0.4752 0.0231 0.0033 0.0031 0.0218 0.4736)
6	0.20	-1.0658e+00	(0.4161 0.0703 0.0197 0.0185 0.0660 0.4094)
6	0.30	-7.2821e-01	(0.3545 0.1131 0.0456 0.0428 0.1040 0.3399)
6	0.40	2.1195e-02	(0.3029 0.1456 0.0747 0.0697 0.1295 0.2777)
6	0.50	1.1524e+00	(0.2621 0.1704 0.1043 0.0957 0.1439 0.2235)
6	0.60	2.6060e+00	(0.2299 0.1915 0.1347 0.1207 0.1497 0.1736)
6	0.70	4.3234e+00	(0.2029 0.2116 0.1679 0.1459 0.1482 0.1234)
6	0.80	6.2552e+00	(0.1779 0.2330 0.2077 0.1743 0.1399 0.0672)
6	0.90	8.3631e+00	(0.1511 0.2569 0.2584 0.2093 0.1243 0.0000)
6	0.99	1.0382e+01	(0.1056 0.2573 0.2906 0.2289 0.1176 0.0000)
7	0.00	-1.2065e+00	(0.4999 0.0000 0.0000 0.0000 0.0000 0.0001 0.4999)
7	0.10	-1.2712e+00	(0.4751 0.0230 0.0029 0.0008 0.0026 0.0218 0.4736)
7	0.20	-1.2566e+00	(0.4159 0.0697 0.0171 0.0074 0.0155 0.0652 0.4092)
7	0.30	-8.6883e-01	(0.3537 0.1110 0.0389 0.0215 0.0349 0.1013 0.3387)
7	0.40	-2.2702e-02	(0.3008 0.1411 0.0635 0.0405 0.0557 0.1236 0.2748)
7	0.50	1.2518e+00	(0.2585 0.1633 0.0890 0.0623 0.0754 0.1338 0.2178)
7	0.60	2.8925e+00	(0.2245 0.1816 0.1162 0.0862 0.0932 0.1339 0.1644)
7	0.70	4.8367e+00	(0.1958 0.1992 0.1475 0.1137 0.1099 0.1249 0.1089)
7	0.80	7.0305e+00	(0.1690 0.2184 0.1869 0.1485 0.1270 0.1055 0.0447)
7	0.90	9.4307e+00	(0.1364 0.2345 0.2309 0.1853 0.1363 0.0766 0.0000)
7	0.99	1.1732e+01	(0.0906 0.2358 0.2672 0.2146 0.1366 0.0553 0.0000)

Table 9 D-optimal constrained designs for $r = 0.05$, $\text{Eff}_A \geq 0.97$.

S	ρ	Opt	ξ_{Opt}
2	0.00	-1.5915e+00	(0.5000 0.5000)
2	0.10	-1.5519e+00	(0.5000 0.5000)
2	0.20	-1.4317e+00	(0.5000 0.5000)
2	0.30	-1.2265e+00	(0.5000 0.5000)
2	0.40	-9.2691e-01	(0.5000 0.5000)
2	0.50	-5.1533e-01	(0.5000 0.5000)
2	0.60	4.1555e-02	(0.5000 0.5000)
2	0.70	8.1076e-01	(0.5000 0.5000)
2	0.80	1.9485e+00	(0.5000 0.5000)
2	0.90	3.9614e+00	(0.5000 0.5000)
2	0.99	1.0818e+01	(0.5000 0.5000)
3	0.00	-1.0775e+00	(0.5000 0.0001 0.5000)
3	0.10	-1.1200e+00	(0.4572 0.0881 0.4547)
3	0.20	-1.0490e+00	(0.4234 0.1582 0.4184)
3	0.30	-8.5664e-01	(0.3976 0.2123 0.3901)
3	0.40	-5.2993e-01	(0.3784 0.2530 0.3686)
3	0.50	-4.5524e-02	(0.3646 0.2827 0.3527)
3	0.60	6.4034e-01	(0.3551 0.3037 0.3413)
3	0.70	1.6161e+00	(0.3487 0.3179 0.3334)
3	0.80	3.0890e+00	(0.3447 0.3268 0.3285)
3	0.90	5.7338e+00	(0.3426 0.3316 0.3257)
3	0.99	1.4844e+01	(0.3419 0.3333 0.3248)
4	0.00	-9.0232e-01	(0.5000 0.0000 0.0000 0.5000)
4	0.10	-9.7323e-01	(0.4532 0.0493 0.0473 0.4502)
4	0.20	-9.1806e-01	(0.4094 0.0958 0.0922 0.4027)
4	0.30	-7.2061e-01	(0.3709 0.1372 0.1323 0.3596)
4	0.40	-3.5838e-01	(0.3388 0.1725 0.1663 0.3225)
4	0.50	2.0222e-01	(0.3137 0.2009 0.1933 0.2921)
4	0.60	1.0182e+00	(0.2953 0.2227 0.2136 0.2684)
4	0.70	2.2009e+00	(0.2827 0.2384 0.2278 0.2511)
4	0.80	4.0092e+00	(0.2748 0.2487 0.2369 0.2395)
4	0.90	7.2858e+00	(0.2705 0.2545 0.2420 0.2329)
4	0.99	1.8650e+01	(0.2690 0.2566 0.2438 0.2306)
5	0.00	-8.9599e-01	(0.5000 0.0000 0.0000 0.0000 0.5000)
5	0.10	-9.7706e-01	(0.4528 0.0457 0.0085 0.0432 0.4498)
5	0.20	-9.1931e-01	(0.4068 0.0840 0.0307 0.0790 0.3995)
5	0.30	-7.0254e-01	(0.3634 0.1164 0.0607 0.1088 0.3506)
5	0.40	-2.9642e-01	(0.3204 0.1408 0.0923 0.1340 0.3125)
5	0.50	3.4378e-01	(0.2834 0.1596 0.1223 0.1547 0.2799)
5	0.60	1.2907e+00	(0.2546 0.1745 0.1483 0.1706 0.2520)
5	0.70	2.6805e+00	(0.2349 0.1866 0.1691 0.1814 0.2278)
5	0.80	4.8248e+00	(0.2256 0.1977 0.1848 0.1868 0.2051)
5	0.90	8.7344e+00	(0.2298 0.2116 0.1968 0.1851 0.1767)
5	0.99	2.2352e+01	(0.2302 0.2157 0.2007 0.1849 0.1684)
6	0.00	-1.0053e+00	(0.4999 0.0000 0.0000 0.0000 0.0001 0.4999)
6	0.10	-1.0886e+00	(0.4528 0.0453 0.0049 0.0045 0.0428 0.4497)
6	0.20	-1.0184e+00	(0.4063 0.0818 0.0190 0.0176 0.0764 0.3989)
6	0.30	-7.7258e-01	(0.3587 0.1090 0.0397 0.0375 0.1023 0.3529)
6	0.40	-3.1558e-01	(0.3107 0.1269 0.0631 0.0613 0.1229 0.3150)
6	0.50	4.0800e-01	(0.2683 0.1394 0.0876 0.0866 0.1388 0.2793)
6	0.60	1.4870e+00	(0.2330 0.1482 0.1107 0.1106 0.1504 0.2471)
6	0.70	3.0837e+00	(0.2069 0.1551 0.1306 0.1308 0.1577 0.2188)
6	0.80	5.5636e+00	(0.1921 0.1624 0.1471 0.1459 0.1601 0.1924)
6	0.90	1.0107e+01	(0.1920 0.1741 0.1618 0.1553 0.1550 0.1616)
6	0.99	2.5981e+01	(0.2080 0.1925 0.1762 0.1592 0.1414 0.1227)
7	0.00	-1.2064e+00	(0.5000 0.0000 0.0000 0.0000 0.0000 0.0000 0.5000)
7	0.10	-1.2881e+00	(0.4528 0.0453 0.0046 0.0008 0.0041 0.0427 0.4497)
7	0.20	-1.1998e+00	(0.4062 0.0813 0.0168 0.0060 0.0150 0.0759 0.3988)
7	0.30	-9.1845e-01	(0.3564 0.1063 0.0334 0.0169 0.0306 0.1007 0.3557)
7	0.40	-4.0458e-01	(0.3066 0.1214 0.0519 0.0333 0.0495 0.1192 0.3182)
7	0.50	4.0639e-01	(0.2612 0.1300 0.0713 0.0540 0.0703 0.1322 0.2811)
7	0.60	1.6191e+00	(0.2218 0.1342 0.0899 0.0764 0.0909 0.1406 0.2462)
7	0.70	3.4227e+00	(0.1910 0.1365 0.1067 0.0976 0.1089 0.1447 0.2146)
7	0.80	6.2378e+00	(0.1716 0.1400 0.1215 0.1154 0.1223 0.1442 0.1850)
7	0.90	1.1415e+01	(0.1678 0.1491 0.1363 0.1295 0.1292 0.1362 0.1517)
7	0.99	2.9548e+01	(0.1955 0.1793 0.1623 0.1445 0.1260 0.1065 0.0860)

Table 10 A-optimal constrained designs for $r = 0.05$, $\text{Eff}_D \geq 0.97$.

S	ρ	Opt	ξ_{Opt}
2	0.00	1.4528e+01	(0.4495 0.5505)
2	0.10	1.4126e+01	(0.4495 0.5505)
2	0.20	1.3340e+01	(0.4495 0.5505)
2	0.30	1.2223e+01	(0.4495 0.5505)
2	0.40	1.0852e+01	(0.4495 0.5505)
2	0.50	9.3075e+00	(0.4495 0.5505)
2	0.60	7.6622e+00	(0.4495 0.5505)
2	0.70	5.9750e+00	(0.4495 0.5505)
2	0.80	4.2871e+00	(0.4495 0.5505)
2	0.90	2.6244e+00	(0.4495 0.5505)
2	0.99	1.1606e+00	(0.4494 0.5506)
3	0.00	1.2540e+01	(0.4142 0.0000 0.5858)
3	0.10	1.2719e+01	(0.3787 0.0717 0.5496)
3	0.20	1.2579e+01	(0.3476 0.1350 0.5174)
3	0.30	1.2071e+01	(0.3220 0.1860 0.4920)
3	0.40	1.1195e+01	(0.3018 0.2253 0.4729)
3	0.50	9.9920e+00	(0.2862 0.2547 0.4591)
3	0.60	8.5232e+00	(0.2748 0.2757 0.4495)
3	0.70	6.8501e+00	(0.2668 0.2901 0.4431)
3	0.80	5.0214e+00	(0.2617 0.2991 0.4392)
3	0.90	3.0674e+00	(0.2588 0.3041 0.4371)
3	0.99	1.2118e+00	(0.2578 0.3059 0.4363)
4	0.00	1.3378e+01	(0.4134 0.0000 0.0000 0.5866)
4	0.10	1.3615e+01	(0.3793 0.0323 0.0425 0.5459)
4	0.20	1.3655e+01	(0.3415 0.0685 0.0875 0.5025)
4	0.30	1.3399e+01	(0.3058 0.1026 0.1288 0.4628)
4	0.40	1.2768e+01	(0.2739 0.1325 0.1648 0.4288)
4	0.50	1.1726e+01	(0.2471 0.1570 0.1943 0.4015)
4	0.60	1.0284e+01	(0.2259 0.1758 0.2172 0.3810)
4	0.70	8.4726e+00	(0.2103 0.1893 0.2337 0.3666)
4	0.80	6.3222e+00	(0.1999 0.1981 0.2447 0.3573)
4	0.90	3.8395e+00	(0.1940 0.2030 0.2508 0.3522)
4	0.99	1.3014e+00	(0.1918 0.2048 0.2531 0.3503)
5	0.00	1.4987e+01	(0.4134 0.0000 0.0000 0.0000 0.5866)
5	0.10	1.5214e+01	(0.3817 0.0296 0.0025 0.0400 0.5462)
5	0.20	1.5314e+01	(0.3434 0.0588 0.0197 0.0791 0.4990)
5	0.30	1.5186e+01	(0.3049 0.0842 0.0449 0.1133 0.4527)
5	0.40	1.4714e+01	(0.2681 0.1057 0.0740 0.1426 0.4096)
5	0.50	1.3799e+01	(0.2349 0.1232 0.1031 0.1668 0.3720)
5	0.60	1.2380e+01	(0.2070 0.1367 0.1289 0.1859 0.3415)
5	0.70	1.0431e+01	(0.1856 0.1465 0.1495 0.2000 0.3185)
5	0.80	7.9312e+00	(0.1708 0.1529 0.1639 0.2095 0.3029)
5	0.90	4.8267e+00	(0.1622 0.1566 0.1724 0.2149 0.2939)
5	0.99	1.4202e+00	(0.1591 0.1580 0.1755 0.2168 0.2907)
6	0.00	1.6946e+01	(0.4134 0.0000 0.0000 0.0000 0.0000 0.5866)
6	0.10	1.7155e+01	(0.3839 0.0294 0.0000 0.0000 0.0395 0.5473)
6	0.20	1.7275e+01	(0.3459 0.0580 0.0090 0.0111 0.0776 0.4984)
6	0.30	1.7217e+01	(0.3070 0.0807 0.0249 0.0294 0.1091 0.4490)
6	0.40	1.6855e+01	(0.2684 0.0983 0.0456 0.0528 0.1342 0.4007)
6	0.50	1.6048e+01	(0.2320 0.1112 0.0686 0.0787 0.1535 0.3559)
6	0.60	1.4667e+01	(0.2001 0.1204 0.0912 0.1037 0.1676 0.3170)
6	0.70	1.2611e+01	(0.1745 0.1267 0.1106 0.1251 0.1774 0.2858)
6	0.80	9.7755e+00	(0.1564 0.1308 0.1251 0.1409 0.1835 0.2633)
6	0.90	6.0013e+00	(0.1459 0.1331 0.1340 0.1506 0.1868 0.2496)
6	0.99	1.5673e+00	(0.1420 0.1341 0.1374 0.1541 0.1880 0.2444)
7	0.00	1.9118e+01	(0.4134 0.0000 0.0000 0.0000 0.0000 0.0000 0.5866)
7	0.10	1.9310e+01	(0.3856 0.0282 0.0000 0.0000 0.0000 0.0376 0.5486)
7	0.20	1.9436e+01	(0.3481 0.0585 0.0075 0.0002 0.0096 0.0773 0.4989)
7	0.30	1.9418e+01	(0.3093 0.0808 0.0203 0.0088 0.0252 0.1079 0.4477)
7	0.40	1.9134e+01	(0.2703 0.0969 0.0367 0.0236 0.0451 0.1309 0.3964)
7	0.50	1.8420e+01	(0.2325 0.1075 0.0553 0.0437 0.0673 0.1468 0.3468)
7	0.60	1.7091e+01	(0.1982 0.1138 0.0743 0.0664 0.0895 0.1565 0.3013)
7	0.70	1.4960e+01	(0.1699 0.1174 0.0915 0.0882 0.1090 0.1615 0.2626)
7	0.80	1.1819e+01	(0.1496 0.1196 0.1052 0.1059 0.1237 0.1632 0.2328)
7	0.90	7.3515e+00	(0.1378 0.1211 0.1141 0.1174 0.1327 0.1632 0.2136)
7	0.99	1.7435e+00	(0.1334 0.1219 0.1177 0.1219 0.1361 0.1629 0.2061)