

**Indiana University-Purdue University  
Indianapolis**  
**Department of Mathematical Sciences**

STATISTICS SEMINAR

12:15pm—1:15pm, Tuesday, February 26, 2019  
LD 265

**Speaker:** **Sheng Zhang**  
*Department of Mathematical Sciences, IUPUI*

**Title:** **A fast algorithm for computing the A-optimal distribution in linear regression model**

**Abstract:**

The calculation of A-optimal distribution in linear regression model has time complexity of  $O(np^2)$ . Here, a fast algorithm for approximation of the A-optimal distribution is proposed, which has time complexity of  $o(np^2)$ . The theorem of the algorithm, the implementation, and the simulation results will be presented.