

On the finite-sample statistical validity of adaptive fully sequential procedures

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Abstract

We consider the simulation optimization problem of selecting the best system design from a finite set of alternatives, which is known as ranking and selection (R&S). Many fully sequential procedures have been proposed to solve the R&S problem using a static sampling rule in order to ensure a finite-sample statistical guarantee. In this paper, we develop fully sequential procedures that can incorporate various adaptive sampling rules, based on a modification of Paulson's bound (Paulson, 1964), while still preserving the finite-sample guarantee. In particular, we propose an adaptive sampling rule that utilizes the consecutively updated sample mean and sample variance information by solving a minimization problem of the approximated total sample size. Finally, we demonstrate the efficiency of the proposed procedures with several existing procedures through extensive simulation experiments, and apply them to solve an ambulance dispatching problem.

Keywords: simulation, ranking and selection, adaptive sampling rule, finite-sample statistical guarantee, fully sequential procedure

1 Introduction

In the simulation optimization literature, using stochastic simulation to select the best system design with either the largest or smallest mean performance measure from a finite set of alternatives is known as ranking and selection (R&S). In operations research and management science,

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Adaptive Statistical Procedures And Related Topics

Michael Hoelscher



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Adaptive Statistical Procedures and Related Topics John Van Ryzin, 1986 **Handbook of Sequential Analysis** B.K. Ghosh, P.K. Sen, 1991-04-24 Sequential analysis refers to the body of statistical theory and methods where the sample size may depend in a random manner on the accumulating data A formal theory in which optimal tests are derived for simple statistical hypotheses in such a framework was developed by Abraham Wald in the early 1940s *Selected Proceedings of the Symposium on Inference for Stochastic Processes* Ishwar V. Basawa, 2001 **Advances in Statistical Decision Theory and Applications** S. Panchapakesan, N. Balakrishnan, 2012-12-06 Shanti S Gupta has made pioneering contributions to ranking and selection theory in particular to subset selection theory His list of publications and the numerous citations his publications have received over the last forty years will amply testify to this fact Besides ranking and selection his interests include order statistics and reliability theory The first editor's association with Shanti Gupta goes back to 1965 when he came to Purdue to do his Ph D He has the good fortune of being a student a colleague and a long standing collaborator of Shanti Gupta The second editor's association with Shanti Gupta began in 1978 when he started his research in the area of order statistics During the past twenty years he has collaborated with Shanti Gupta on several publications We both feel that our lives have been enriched by our association with him He has indeed been a friend philosopher and guide to us **R.R. Bahadur's Lectures on the Theory of Estimation** Raghu Raj Bahadur, Stephen M. Stigler, 2002 In the Winter Quarter of the academic year 1984-1985 Raj Bahadur gave a series of lectures on estimation theory at the University of Chicago Page 1

Selected Works of Peter J. Bickel Jianqing Fan, Ya'acov Ritov, C.F. Jeff Wu, 2012-11-28 This volume presents selections of Peter J Bickel's major papers along with comments on their novelty and impact on the subsequent development of statistics as a discipline Each of the eight parts concerns a particular area of research and provides new commentary by experts in the area The parts range from Rank Based Nonparametrics to Function Estimation and Bootstrap Resampling Peter's amazing career encompasses the majority of statistical developments in the last half century or about about half of the entire history of the systematic development of statistics This volume shares insights on these exciting statistical developments with future generations of statisticians The compilation of supporting material about Peter's life and work help readers understand the environment under which his research was conducted The material will also inspire readers in their own research based pursuits This volume includes new photos of Peter Bickel his biography publication list and a list of his students These give the reader a more complete picture of Peter Bickel as a teacher a friend a colleague and a family man

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Handbook of Statistics in Clinical Oncology John Crowley, Antje Hoering, Donna Ankerst, 2005-12-01 A compendium of cutting edge statistical approaches to solving problems in clinical oncology Handbook of Statistics in Clinical Oncology Second Edition focuses on clinical trials in phases I II and III proteomic and genomic studies complementary outcomes and exploratory methods Cancer Forum called the first edition a **Model Selection**

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