

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

Zhenxia Cheng<sup>a</sup>, Jun Luo<sup>\*a</sup>, Ruijing Wu<sup>†b</sup>

<sup>a</sup>*Antai College of Economics and Management, Shanghai Jiao Tong University, Shanghai, 200030, China*

<sup>b</sup>*School of Business and Management and Institute of Intelligent Operations and Supply Chain Management, Shanghai International Studies University, Shanghai, 200053, China*

November 26, 2022

## 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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<sup>\*</sup>Jun Luo is the corresponding author. His email address: jluo\_me@sjtu.edu.cn

<sup>†</sup>Ruijing Wu is the corresponding author. His email address: 20200109@shisu.edu.cn

# Adaptive Statistical Procedures And Related Topics

**Ishwar V. Basawa**



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