

Research Interests/Problems

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- **Optimal Computing Budget Allocation (OCBA) for**
 - Ranking and Selection
 - Simulation Optimization
- **Goal of OCBA**
 - To allocate the simulation budget in a most efficient way for optimization problem so that a good design can be found efficiently
- **OCBA for different problems/settings**
 - Selecting the best
 - Selecting an optimal subset of top- m designs
 - Optimization with constraints
 - With underlining regression model
 - Large search space