Research Interest

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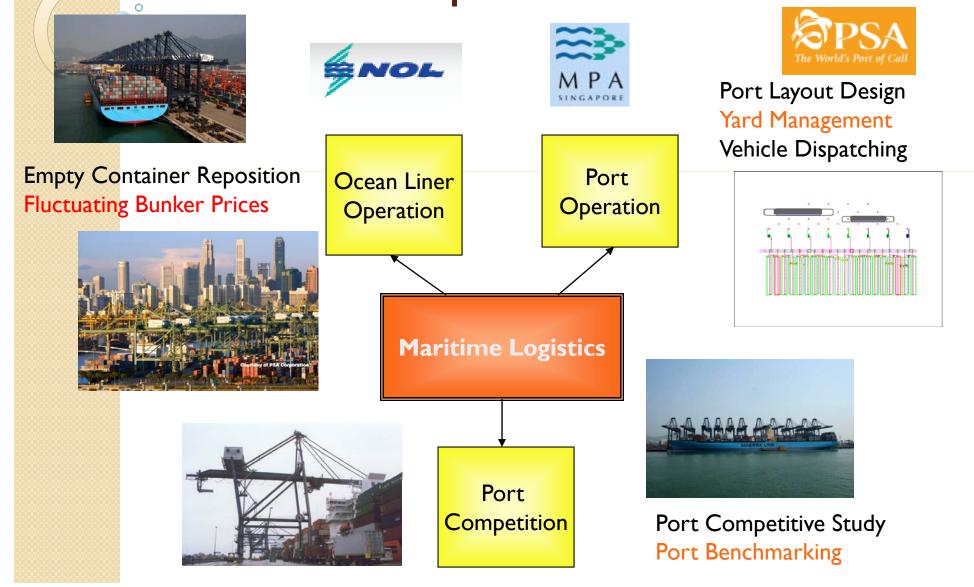


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Research Interest I: Simulation Optimization

- Ranking & Selection
 - Select the best (single objective)
 - Select a subset (single objective)
 - Select a Pareto Set (multi-objective)
 - Select the best feasible (constraint Optimization)
- Integration of Search with Ranking & Selection
- Other Types of Resource Allocation
 - Budget Allocation for Monte-Carlo Data Envelop Analysis (DEA)

Research Interest II: Simulation Optimization





Research Question I

Optimization with

Time-consuming Simulation

- A single replication of Simulation can be very time-consuming
 - E.g. one replication for port simulation can take hours to run
- Simulation Optimization might not be easy to carry out.
- Using different types of simulation models (detail or surrogate models) to perform optimization

Research Question 2: Warm-up Analysis

- Virtual bottleneck Problem
- Waiting Time Plot 80 70 Arrivals of Load A, λ Departure of Load A 60 50 Service time mA1 Service time mA2 Server R1 Server R2 40 30 Service time mB2 Service time mB1 20 Departure of Load B Arrivals of Load B, λ 10 200 400 600 800 1200 0 1000 1400 1600
 - Need new definition for steady state
 - How do conduct warm-up analysis?