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Jing Dong*, 3022 Broadway, New York, NY 10027, Uris Hall 413, New York, NY 10027, and
Peter Glynn and **Yi Zhu**. *A new approach to sequential stopping for stochastic simulation.*

In this work, we solve the sequential stopping problem for a class of simulation problems in which variance estimation is difficult. In particular, we establish the asymptotic validity of sequential stopping procedures for estimators constructed using the sectioning (replication) methods with a fixed number of sections. We also demonstrate how to apply this framework to important estimation and optimization problems. (Received February 13, 2018)