

Statistics Seminar

Nested Latin Hypercube Designs

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Abstract: We introduce a new type of design, called nested Latin hypercube design, for sequential integration and multi-fidelity computer modeling. A nested Latin hypercube design is defined to be a special Latin hypercube design that contains a smaller Latin hypercube design as a subset. Such designs are constructed by exploiting nested structures in random permutations. The constructed designs are also useful for solving stochastic optimization problems, including stochastic programs, the Monte Carlo EM algorithm and chance-constraint problems.

Wednesday, November 4 at 3:00 PM in SEO 636