## **INDEX**

Abdel-Hamid, A. R., 2.7

Additive Damage Model, 5.24

Albright, S. C., 2.10

Arrow, Kenneth J., 1.1

Assaf, David, 2.14

Attaining a Goal, 4.13, 6.10

Aven, T., 6.10

Backward Induction, 2.1

Backward Solicitation, 2.7

Bather, J. A., 2.7

Bayes Sequential Decision Problems, 1.6, 4.9, 5.2, 5.20

Berezovsky, Boris A., 2.1, 2.12

Berry, Donald A., 7.1, 7.3

Best Choice Problems, 2.4

Biesterfeld, Amy Lynn, 5.4, 5.7

Blackwell, David, 1.1, 2.14, 3.8

Boneh, S., 5.22

Bradt, Russel N., 1.6, 7.3

Bramblett, J. E., 4.15

Bruss, F. Thomas, 2.7, 4.14, 5.18, 5.25

Burglar Problem, 1.7, 4.5, 5.11, 5.20

Burkholder, Donald L., 4.11

Buyukkoc, C., 7.3, 7.6

Campbell, G., 2.7

Candidate, 2.2

Cayley, Arthur, 2.7

Cayley-Moser Problem, 2.1, 2.7, 2.13, 2.14, 3.10, 4.3

Change-Point Problem, 1.7, 4.14, 5.23

Chen, W.-C., 2.8

Chew, M., 5.22

Chow, C.-W., 5.15

Chow, Y. S., 1.1, 1.5, 2.6, 3.1, 3.8, 4.1, 4.12, 5.7, 5.9

Chung, Kai Lai, 2.14, 3.8

Classical Secretary Problem, 2.1

Cozzolino, J. M., 5.17, 5.23

Dalal, S. R., 1.8

Darling, Donald A., 4.1, 4.6

Davis, B., 4.20

Debugging software, 1.8

Decreasing Failure Rate (DFR), 5.16

Deely, J. J., 2.7

DeGroot, Morris H., 4.15

Derman, Cyrus, 1.5, 2.9, 5.24

Dispatching, 5.23

Doob, Joseph L., 4.20

Dubins, Lester E., 4.4, 5.12, 5.20

Duration Problem, 2.12

Dvoretzky, A., 4.12

Dynkin, E. B., 5.18

Elementary Distributions, 4.5

Engen, S., 2.9

Essential Supremum, 3.4

Failure Rate, 5.16

Fatou-Lebesgue Lemma, 3.3

Feldman, Dorian, 7.3

Ferguson, Thomas S., 1.3, 1.5, 1.6, 2.12, 4.7, 4.13, 5.9, 5.21, 5.22, 5.23

Finite horizon, 1.7

Fishing Problem, 1.8, 2.14, 5.16, 5.23

Foraging, 6.10

Fristedt, Bert, 7.1

Full Information Problems, 2.7

Fundamental Identity of Wald, 2.14

Gaardner, S., 6.10

Gardner, Martin, 2.6

Garling, 3.9

Gilbert, J., 2.6, 2.9

Girshick, M. A., 1.1, 4.14

Gittins, J. C., 7.1, 7.6

Gittens Index, 7.6

Gittens Index Rule, 7.11

Gnedin, A. V., 2.1, 2.12

Goldstein, Larry, 2.14

Google, 2.2, 2.6, 2.12

Green, Richard F., 6.10

Gusein-Zade, S. M.

Guttman, Irwin, 2.9

Haggstrom, Gus, 1.7

Hardwick, Janis P., 2.12, 5.22

Hayes, R. H., 2.9

Hill, Theodore P., 3.12, 5.18, 5.25

House Selling Problem, 1.4, 6.3

Hsiau, S-R., 5.24 Hypermetropic Rule, 3.12

Increasing Failure Rate (IFR), 5.16 Infinitesmal Look-Ahead Rule, 5.7, 5.17 Inventory Peoblem, 6.8

Job Processing, 4.12 Job Search Problem, 1.5 Johnson, S. M., 1.6, 7.3 Jones, D. M., 7.1, 7.6

k-Stage Look-Ahead Rule (k-sla), 5.2 k-Time Look-Ahead Rule, 5.4 Karlin, Samuel, 1.5, 1.6, 2.9, 2.13, 4.3, 7.3 Katehakis, M. N., 6.6 Kertz, Robert P., 3.12 Kiefer, Jack, 4.17 Kingman, J.F.C., 4.17 Klass, Michael, 3.6, 4.12, 4.18 Krengel, Ulrich, 3.9, 5.18, 5.25

Lieberman, G. J., 2.9 Liggett, Thomas, 4.1, 4.6, 4.17, 4.18 Lindley, D. V., 2.5 Lippman, Steven A., 1.5

MacQueen, James B., 1.5, 2.10, 2.14, 4.13, 5.21 Maintenance, 6.7, 6.10 Mallows, Colin, 1.8 Mandelbaum, A., 7.3 Marcinkiewitz, J., 4.11 Markov Chain, 4.1 Marriage Problem, 2.2 Mastran, D. V., 2.9 Maximizing the Average, 1.5, 4.11 McCabe, B. J., 4.20 McCall, J. J., 1.5 Michaelides, George, 6.2 Miller Jr., Rupert G., 1.5, 2.10, 5.21 Minimize Expected Rank, 2.5 Monotone Stopping Rule Problems, 5.7 Monotonic utility, 2.4 Moriguti, S., 2.6 Moser, Leo, 2.7, 2.13

Mosteller, F., 2.6, 2.9 Mucci, A. G., 2.6 Myopic Rule, 3.12

Negative Hypergeometric Distribution, 2.4 No-Information Problems, 2.7

Oaten, Allan, 6.10 One-Armed Bandit Problem, 1.6 One-Stage Look-Ahead Rule, 3.12, 5.2 One-Time Look-Ahead Rule, 3.12 Optimality Equation, 3.3, 3.5, 4.3

Parking Problem, 2.10, 2.13, 5.13, 5.21, 5.22

Partial Information Problems, 2.7

Petruccelli, J. D., 2.7

Posner, M. J. M., 6.10

Presman, E. L., 2.7, 2.12

Principle of Optimality, 3.3-7, 4.3

Proofreading, 1.8, 5.15, 5.22

Prophet Inequalities, 3.9, 3.13

Pure Threshold Rule, 3.10

Random Number of Applicants, 2.7, 2.12

Rasmussen, W. T., 2.12

Rasmussen, Shelley, 1.8, 5.22

Rate of Return, 6.1

Rebounding From Failures, 4.7

Regular Stopping Rules, 3.2

Relative ranks, 2.2

Rényi, Alfred, 5.18

Restart Problem, 6.6

Righter, Rhonda, 2.10

Robbins, Herbert, 1.1, 1.5, 2.6, 2.12, 3.1, 3.8, 4.1, 4.12, 5.7, 5.9, 6.5, 7.3

Rosalsky, A., 1.8, 5.15

Rose, J., 2.7

Ross, Sheldon M., 2.9, 5.7, 5.16, 5.23

Rothschild, M., 5.21

Rubin, Herman, 4.14

Saario, V., 2.9

Sacks, Jerome, 1.5, 5.24

Sakaguchi, Minoru, 1.5, 2.9, 2.11, 5.24

Samuel-Cahn, Ester, 2.14, 3.8, 3.10

Samuels, Steve M., 2.6, 2.7

Schechner, Z., 5.15

Search for a new species, 1.8, 5.22

Search Problem, 5.22

Seim, E., 2.9

Selling an Asset With and Without Recall, 4.2, 5.12, 5.21, 6.3, 6.10

Selling an Asset With Discount, 4.3, 4.12

Setting a Record, 4.13

Shiryaev, A. N., 1.7, 4.1, 5.23

Siegmund, David, 1.1, 3.8, 4.1, 4.11, 5.9

Smith, M. H., 2.7, 2.11

Snell, L. J., 1.1

Sonin, Isaac M., 2.7, 2.12

Shepp, Larry A., 4.20

Starr, Norman, 1.8, 2.8, 2.14, 5.16, 5.22

Stewart, T. J., 2.7

Stigler, George J., 1.5

Stopping a Discounted Sum, 4.4, 4.13

Stopping a Sum With Negative Drift, 4.6, 4.13

Stopping Rule, 1.2

Success runs, 1.8

Sucheston, L., 3.9

Sum of Discounted Returns, 6.5

Sum-the-Odds, 5.18, 5.24, 5.25

Tamaki, Mitshushi, 2.11, 2.12, 5.13

Taylor, H. M., 4.1, 4.6, 5.20, 6.10

Teicher, Henry, 4.4, 4.12, 5.12, 5.20

Testing Simple Statistical Hypotheses, 4.9

Thomas, C. J., 2.9

Thompson, W. R., 7.3

Threshold Rule, 2.3

Time Invariance, 4.2

Trustrum, G. B., 2.7

TwoTimer, 5.4

Uncertain Employment, 2.11

Uniformly Integrable, 5.10

Varaiya, P. P., 7.3, 7.6

Vienott Jr., Arthur F., 6.6

Vingt-et-un, 5.20

Wackerly, D. D., 1.8, 5.15

Wald, Abraham, 1.1, 1.6

Wald's Equation, 3.7, 3.12

Walrand, J. C., 7.3, 7.6 Wardrop, R., 5.16 Wolfowitz, Jacob, 4.12, 4.17 Woodroofe, Michael, 1.8, 5.16

Yang, J-R., 5.24 Yang, M. C. K., 1.8, 2.7, 5.15

Zuckerman, D., 6.10 Zygmund, A., 4.11