

Expanded Latin Hypercube Sampling

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Abstract

Suspence

Introduction

- Simulation design is a branch of Statistics which study ways to better simulate complex experiments/functions by involving and exploiting computer based apparatuses

- Granularity [1] and computer based simulations: Sample sets
- Random Samples Set implementations: Monte-Carlo Simulation, Game Theory's Maximin/minimax, LHS and its variants ...
- "Computation time problem
- LHS and the problem of expansion

References

1. K. Crombecq, E. Laermans, T. Dhaene. (2011). *Efficient space-filling and non-collapsing sequential design strategies for simulation-based modeling*. European Journal of Operational Research.