First Stage
(in both **one-stage** and **two-stage** models)

Second Stage
(only in **two-stage** models)

After sample j

Continue
$j + 1$

Continue
$j + 1$

Stop sampling?

$P_{\text{Stop}}^{(1)} = s(\boldsymbol{X}^{(1)} \boldsymbol{\beta}^{(1)})$

$s(\cdot)$

$P_{\text{Second Thought}}$

On second thought

$P_{\text{Stop}}^{(2)} = s(\boldsymbol{X}^{(2)} \boldsymbol{\beta}^{(2)})$

$s(\cdot)$

Stop

Stop

Trial ends

Trial ends