**Technical Reports**

1. Wang, T. and L. J. Hong. Large-scale inventory optimization: A recurrent-neural-networks-inspired simulation approach. Working paper.
2. Wang, X., L. J. Hong, Z. Jiang, and H. Shen. Gaussian process based search for continuous optimization via simulation. Working paper.

**Forthcoming Papers**

1. Peng, Y., L. Xiao, B. Heidergott, L. J. Hong, and H. Lam. A new likelihood ratio method for training artificial neural networks. *INFORMS Journal on Computing*, forthcoming.

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1. Hong, L. J. and X. Zhang. 2021. Surrogate-based simulation optimization. *INFORMS TutORials in Operations Research*, 287-311.
2. Sun, L., L. J. Hong, and Z. Hu. 2014. Balancing exploitation and exploration in discrete optimization via simulation through a Gaussian process-based search. *Operations Research*, 62:1416-1438.
3. Xu, J., B. L. Nelson, and L. J. Hong. 2013. An adaptive hyperbox algorithm for high-dimensional discrete optimization via simulation problems. *INFORMS Journal on Computing*, 25:133-146.
4. Chang, K.-H., L. J. Hong, and H. Wan. 2013. Stochastic trust-region response-surface method (STRONG) – A new response surface framework for simulation optimization. *INFORMS Journal on Computing*, 25:230-243.
5. Hong, L. J., B. L. Nelson, and J. Xu. 2010. Speeding up COMPASS for high-dimensional discrete optimization via simulation. *Operations Research Letters*, 38:550-555.
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3. Sun, W., Z. Hu, and L. J. Hong. 2018. Gaussian Mixture Model-based Random Search for Continuous Optimization via Simulation. *Proceedings of the 2018 Winter Simulation Conference,* pp. 2003-2014.
4. Sun, L., L. J. Hong and Z. Hu. 2011. Optimization via simulation using Gaussian process-based search. *Proceedings of the 2011 Winter Simulation Conference*, forthcoming.
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6. Chang, K. H., L. J. Hong, and H. Wan. 2007. Stochastic trust region gradient-free method: A new response-surface-based algorithm for simulation optimization. *Proceedings of the 2007 Winter Simulation Conference*, pp. 346-354.
7. Hong, L. J. 2005. Discrete optimization via simulation using coordinate search. *Proceedings of the 2005 Winter Simulation Conference*, pp. 803-810.