

Algorithm 7: RefineCandidates

Input : $acceptedCandSet_1, acceptedCandSet_2, \vec{B}, \vec{\sigma}, \hat{O}.m, \mathcal{D}$

ConfigParams: noSimulations, \vec{PB} , CB, maxSimBudget, budgetDelta, budgetThreshold

Output : bestCandidate, $\hat{O}.m$

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1 newCandSet2 ← Perform simulations and store candidates from  $acceptedCandSet_2$  that return the result as accept from
   PerformStochasticSimulations (Algorithm 9) and whose O.m is statistically better than  $\hat{O}.m$  with at least CB confidence
2 acceptedCandSet ←  $acceptedCandSet_1 \cup newCandSet_2$ 
3 budget ← 1
4 iterationNo ← 1
5 repeat
6    $\vec{N}^{iterNo} \leftarrow \text{ExtendedOCBA}(\vec{N}^{iterNo-1}, \text{iterationNo}, \mathcal{D}, \text{acceptedCandSet}, \text{noSimulations}, \text{budgetDelta})$  // Algorithm 8
7   for  $c \in acceptedCandSet$  do
8     (result,  $O.m, O.sd, \overrightarrow{SC.m}, \overrightarrow{SC.sd}$ , N) ← PerformStochasticSimulations ( $\vec{X}_c, \vec{B}, \vec{\sigma}, \mathcal{D}, N_c^{iterNo}, N_c^{iterNo}, \vec{PB}$ ,
                                                                                               CB) // Algorithm 9
9     if result is accept then
10      |  $\hat{O}.m \leftarrow O.m$ 
11     else if result is reject then
12      | Remove c from acceptedCandSet
13   end
14   budget ← budget + budgetDelta
15   iterationNo ← iterationNo + 1
16 until budget > budgetThreshold
17 bestCandidate ← {c ∈ acceptedCandSet |  $O.m_c = \hat{O}.m$ }
18 return bestCandidate,  $\hat{O}.m$ 

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