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Decision: Accept

Submission: Asymptotic Validity of the Bayes-Inspired Indifference Zone Procedure: the Non-Normal Known Variance Case

Contributors: Frazier, Toscano-Palmerin

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Summary of Reviews of inv191s1

Reviewer	FMT	PRM	DEC
Reviewer 1	Minor Typos (4)	No (2)	Accept with Revisions (2)
Reviewer 2	Minor Typos (4)	No (2)	Accept As Is (3)
Averages:	4.0	2.0	2.5

Committee Comments [jump](#)

Review of inv191s1 by Reviewer 1

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► Summary

The paper considers a slight modification of the original Bayes-inspired Indifference Zone (BIZ) procedure for ranking and selection problem. The authors first provide overview for the frequentist IZ procedure and the BIZ procedure. Main focus of the paper is to show the asymptotic validity of the modification of BIZ procedure as difference between the best alternative and the second best goes to zero. The authors also conduct numerical experiments for test problems where assumptions of the theorem are satisfied and violated.

► Contribution

The main contribution of the paper is to show asymptotic validity of the Bayes-inspired Indifference Zone (BIZ) procedure, with i.i.d. samples and known finite variance. Authors view the BIZ procedure as mapping from paths of random walk to selection decisions, in this case, a composition

of three simpler mappings. Numerical experiments are also conducted to confirm theoretical results, and test some cases when assumptions in the theorem are not satisfied.

Please include detailed comments how the author(s) can improve their paper.

Typos and Minor Comments

Throughout the paper,

- Frazier 2014 was cite lots of times, modify the cite commands accordingly to make sure the correct format.

Page 2, 3rd paragraph,

- Line 3, lower bound on **the** worst-case probability
- Line 4, in the discrete time -> in discrete time
- Line 5, switch order for references to KN and P_B^* .

Page 2, Last paragraph,

- Use Section 2, 3, 4 instead just 2,3,4 when referring to those sections.

Page 3, 3rd paragraph,

- vector μ should be indexed from 1 to k. This happens on page 4 as well.

Page 3, 4th paragraph,

- Remove among before $\{1, \dots, k\}$

Page 3, 1st paragraph in Section 3, remain -> remaining

3rd paragraph in Section 3

- It's not clear what n_{tx} is, especially the range for t and x.
- Says 100 is the recommended value for n_0 , but later in the algorithm and experiments used something else.

End of page 3,

- what's $Y_{\{n_{tx}\}, x}$?

Section 4, 3rd paragraph, The first -> The first mapping, or something similar. Same for the next paragraph, The second -> The second one

Section 6, Zone -> Indifference Zone

You may upload a PDF file with further comments for the authors.

► **Summary**

See attached

► **Contribution**

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None