

## REFERENCES

- A. R. Abdel-Hamid, J. A. Bather, and G. B. Trustrum (1982) “The secretary problem with an unknown number of candidates”, *J. Appl. Prob.* **19**, 619-630.
- S. C. Albright (1974) “Optimal sequential assignments with random arrival times”, *Man. Sci.* **21**, 60-70.
- K. J. Arrow, D. Blackwell and M. A. Girshick (1948) “Bayes and minimax solutions of sequential decision problems”, *Econometrica* **17**, 213-244.
- D. Assaf, L. Goldstein and E. Samuel-Cahn (2000) “An unexpected connection between branching processes and optimal stopping”, *J. Appl. Prob.* **37**, 613-626.
- T. Aven and S. Gaardner (1987) “Optimal replacement in a shock model: discrete time”, *J. Appl. Prob.* **24**, 281-287.
- A. B. Berezovskiy and A. V. Gnedin (1984) *Problems of Best Selection* (in Russian), Academia Nauk USSR, Moscow.
- D. A. Berry (1972) “A Bernoulli two-armed bandit”, *Ann. Math. Statist.* **43**, 871-897.
- D. A. Berry and B. Fristedt (1985) *Bandit Problems; Sequential Allocation of Experiments*, Chapman and Hall, New York.
- Amy Lynn Biesterfeld (1996) *The  $\epsilon$ -Look-Ahead Rule and Its Application to Foraging Theory*, Ph.D. thesis, UCLA Mathematics Department.
- D. Blackwell (1946) “On an equation of Wald”, *Ann. Math. Statist.* **17**, 84-87.
- S. Boneh (1989) *Optimal Stopping Rules for Sums of Non-Negative Independent Random Variables*, Ph.D. thesis, Univ. Calif. Santa Barbara.
- R. N. Bradt, S. M. Johnson and S. Karlin (1956) “On sequential designs for maximizing the sum of  $n$  observations”, *Ann. Math. Statist.* **27**, 1060-1070.
- J. E. Bramblett (1965) *Some approximations to optimal stopping procedures*, Unpublished doctoral dissertation, Department of Mathematical Sciences, Columbia University, New York.
- D. L. Burkholder (1962) “Successive conditional expectation of an integrable function”, *Ann. Math. Statist.* **33**, 887-893.
- Thomas Bruss (2000) “Sum the Odds to One and Stop”, *Ann. Prob.* **28**, 1384-1391.

- Thomas Bruss (2003) "A Note on Bounds for the Odds-Theorem of Optimal Stopping", *Ann. Prob.* **32**, 1859-1861.
- G. Campbell and S. M. Samuels (1981) "Choosing the best of the current crop", *Adv. Appl. Prob.* **13**, 510-532.
- A. Cayley (1875) "Mathematical questions with their solutions", *The Collected Mathematical Papers of Arthur Cayley Vol X* (1896) Cambridge Univ. Press, 587-588.
- W.-C. Chen and N. Starr (1980) "Optimal stopping in an urn", *Ann. Prob.* **8**, 451-464.
- M. Chew (1967) "A sequential search procedure", *Ann. Math. Statist.* **38**, 494-502.
- C.-W. Chow and Z. Schechner (1985) "On stopping rules in proofreading", *J. Appl. Prob.* **22**, 971-977.
- Y. S. Chow and H. Robbins (1961) "A martingale system theorem and applications", *Proc. Fourth Berk. Symp. on Math. Statist. and Prob.* **1**, 93-104.
- Y. S. Chow and H. Robbins (1963) "On optimal stopping rules", *Z. Wahrscheinlichkeitstheorie und verw. Gebiete* **2**, 33-49.
- Y. S. Chow, S. Moriguti, H. Robbins, and S. M. Samuels (1964) "Optimal selections based on relative ranks", *Israel J. Math.* **2**, 81-90.
- Y. S. Chow and H. Robbins (1965) "On optimal stopping rules for  $S_n/n$ ", *Illinois J. Math.* **9**, 444-454.
- Y. S. Chow, H. Robbins and D. Siegmund (1971) *Great Expectations: The Theory of Optimal Stopping*, Houghton Mifflin Company, Boston.
- K. L. Chung (1968) *A First Course in Probability Theory*, Academic Press, New York and London.
- K. L. Chung (1974) *A Course in Probability Theory*, 2nd edition, Academic Press, New York.
- J. M. Cozzolino (1972) "Sequential search for an unknown number of objects of nonuniform size", *Op. Res.* **20**, 293-308.
- S. R. Dalal and C. Mallows (1988) "When should one stop testing software?", *J. Amer. Statist. Assoc.* **83**, 772-779.
- D. A. Darling, T. Liggett and H. M. Taylor (1972) "Optimal stopping for partial sums", *Ann. Math. Statist.* **43**, 1363-1368.
- B. Davis (1971) "Stopping rules for  $S_n/n$ , and the class  $L \log L$ ", *Z. Wahr. und Verw. Gebiete* **17**, 147-150.
- M. H. DeGroot (1970) *Optimal Statistical Decisions*, McGraw-Hill, New York.
- C. Derman and J. Sacks (1960) "Replacement of periodically inspected equipment (an optimal stopping rule)", *Naval Res. Log. Quart.* **7**, 597-607.

- C. Derman, G. J. Lieberman and S. M. Ross (1972) "A sequential stochastic assignment problem", *Man. Sci.* **18**, 349-355.
- J. L. Doob (1953) *Stochastic Processes*, John Wiley & Sons, New York.
- L. E. Dubins and H. Teicher (1967) "Optimal stopping when the future is discounted", *Ann. Math. Statist.* **38**, 601-605.
- A. Dvoretzky (1967) "Existence and properties of certain optimal stopping rules", *Proc. Fifth Berk. Symp. Math. Statist. Prob.* **1**, 441-452, Univ. of California Press.
- E. B. Dynkin (1963) "The optimum choice of the instant for stopping a Markov process", *Soviet Math. Dokl.* **4**, 627-629.
- S. Engen and E. Seim (1987) "Uniformly best invariant stopping rules", *J. Appl. Prob.* **24**, 77-87.
- D. Feldman (1962) "Contributions to the 'two-armed bandit' problem", *Ann. Math. Statist.* **33**, 847-856.
- T. S. Ferguson (1967) *Mathematical Statistics*, Academic Press, New York.
- T. S. Ferguson (1974) "Prior distributions on spaces of probability measures", *Ann. Statist.* **2**, 615-629.
- T. S. Ferguson (1976) "Stopping a sum during a success run", *Ann. Statist.* **4**, 252-264.
- T. S. Ferguson (1989) "Who solved the secretary problem?", *Statistical Science* **4**, 282-296.
- T. S. Ferguson and J. P. Hardwick (1989) "Stopping rules for proofreading", *J. Appl. Prob* **26**, 304-313.
- T. S. Ferguson and J. B. MacQueen (1992) "Some time-invariant stopping rule problems", *Optimization* **23**, 155-169.
- T. S. Ferguson, J. P. Hardwick and M. Tamaki (1992) "Maximizing the duration of owning a relatively best object", in *Strategies for Sequential Search and Selection in Real Time*, Contemporary Mathematics 125, F.T. Bruss, T.S. Ferguson and S.M. Samuels eds., 37-57.
- T. S. Ferguson (1997) "A Poisson Fishing Model", in *Festschrift for Lucien Le Cam - Research Papers in Probability and Statistics*, Pollard, Torgerson and Yang, Eds., Springer, New York, 235-244.
- J. Gilbert and F. Mosteller (1966) "Recognizing the maximum of a sequence", *J. Amer. Statist. Assoc.* **61**, 35-73.
- M. A. Girshick and H. Rubin (1952) "A Bayes approach to a quality control model", *Ann. Math. Statist.* **23**, 114-125.
- J. C. Gittins and D. M. Jones (1974) "A dynamic allocation index for the sequential design of experiments", *Progress in Statistics*. Ed. J. Gani et al., North Holland, 241-266.

- R. F. Green (1987) "Stochastic models of optimal foraging", (in) *Foraging Behavior*, A. C. Kamil, J. R. Krebs, H. R. Pullman, Eds. Plenum Press, New York, 273-302.
- S. M. Gusein-Zade (1966) "The problem of choice and the optimal stopping rule for a sequence of independent trials", *Theor. Prob. and Its Appl.* **11**, 472-476.
- I. Guttman (1960) "On a problem of L. Moser", *Can. Math. Bull.* **3**, 35-39.
- G. Haggstrom (1966) "Optimal stopping and experimental design", *Ann. Math. Statist.* **37**, 7-29.
- R. H. Hayes (1969) "Optimal strategies for divestiture", *Oper. Res.* **17**, 292-310.
- T. P. Hill (1983) "Prophet inequalities and order selection in optimal stopping problems", *Proc. Amer. Math. Soc.* **88**, 131-137.
- T. P. Hill and R. P. Kertz (1981) "Additive comparisons of stop rule and supremum expectations of uniformly bounded independent random variables", *Proc. Amer. Math. Soc.* **83**, 582-585.
- T. P. Hill and R. P. Kertz (1992) "A survey of prophet inequalities in optimal stopping theory", in *Strategies for Sequential Search and Selection in Real Time*, Contemporary Mathematics 125, F.T. Bruss, T.S. Ferguson and S.M. Samuels eds., 191-207.
- T. P. Hill and U. Krengel (1992) "A prophet inequality related to the secretary problem", in *Strategies for Sequential Search and Selection in Real Time*, Contemporary Mathematics 125, F.T. Bruss, T.S. Ferguson and S.M. Samuels eds., 209-215.
- S-R. Hsiau and J-R. Yang (2000) "A natural variation of the standard secretary problem", *Statistica Sinica* **10**, 639-646.
- S. Karlin (1959) *Mathematical Methods and Theory in Games, Programming and Economics*, in two volumes, Addison-Wesley, London.
- S. Karlin (1962) "Stochastic models and optimal policy for selling an asset", *Studies in Applied Probability and Management Science* K. J. Arrow, S. Karlin and H. Scarf, Eds., Stanford University Press, 148-158.
- M. N. Katehakis and A. F. Vienott, Jr. (1987) "The multi-armed bandit problem: Decomposition and computation", *Math. of Op. Res.* **12**, 262-268.
- J. Kiefer and H. Wolfowitz (1956) "On the characteristics of the general queueing process, with application to random walk", *Ann. Math. Statist.* **27**, 147-161.
- M. Klass (1973) "Properties of optimal extended-valued stopping rules for  $S_n/n$ ", *Ann. Prob.* **1**, 719-757.
- U. Krengel and L. Sucheston (1977) "Semiamarts and finite values", *Bull. Amer. Math. Soc.* **83**, 745-747.
- U. Krengel and L. Sucheston (1978) "On semiamarts amarts and processes with finite value", in *Probability on Banach Spaces*, J. Kuelbs editor, Marcel Dekker, New York.

- D. V. Lindley (1961) "Dynamic programming and decision theory", *Appl. Statistics* **10**, 39-51.
- S. A. Lippman and J. J. McCall (1976) "The economics of job search: a survey", *Economic Inquiry* **14** Part I: 155-189, Part II: 347-368.
- J. MacQueen and R. G. Miller Jr. (1960) "Optimal persistence policies", *Oper. Res.* **8**, 362-380.
- A. Mandelbaum (1986) "Discrete multi-armed bandits and multiparameter processes", *Prob. Theory Related Fields* **71**, 129-147.
- J. Marcinkiewitz and A. Zygmund (1937) "Sur les fonctions indépendantes", *Fund. Math.* **29**, 60-90.
- D. V. Mastran and C. J. Thomas (1973) "Decision rules for attacking targets of opportunity", *NRLQ* **20**, 661-672.
- B. J. McCabe and L. A. Shepp (1970) "On the supremum of  $S_n/n$ ", *Ann. Math. Statist.* **41**, 2166-2168.
- L. Moser (1956) "On a problem of Cayley", *Scripta Math.* **22**, 289-292.
- A. G. Mucci (1973) "On a class of secretary problems", *Ann. Prob.* **1**, 417-427.
- A. Oaten (1977) "Optimal foraging in patches: A case for stochasticity", *Theor. Population Biol.* **12**, 263-285.
- J. D. Petrucci (1980) "Best choice with partial information", *Ann. Statist.* **9**, 1171-1174.
- J. D. Petrucci (1982) "Full-information best-choice problems with recall of observations and uncertainty of selection depending on the observation", *Adv. Appl. Prob.* **14**, 340-358.
- J. D. Petrucci (1983) "The best-choice problem when the number of observations is random", *J. Appl. Prob.* **20**, 165-171.
- M. J. M. Posner and D. Zuckerman (1986) "Semi Markov shock models with additive damage", *Adv. Appl. Prob.* **18**, 772-790.
- E. L. Presman and I. M. Sonin (1972) "Best choice problems for a random number of objects", *Theory Prob. and Its Appl.* **17**, 657-668.
- E. L. Presman and I. N. Sonin (1990) *Sequential Control with Incomplete Information*, Academic Press, New York.
- W. T. Rasmussen and H. Robbins (1975) "The candidate problem with unknown population size", *J. Appl. Prob.* **12**, 692-701.
- S. Rasmussen and N. Starr (1979) "Optimal and adaptive search for a new species", *J. Amer. Statist. Assoc.* **74**, 661-667.
- A. Rényi (1962) "Théorie des éléments saillants dans une suite d'observations", *Proceedings Coll. Combinatorial Methods in Probability Theory* (Aarhus Universitet), 104-115.

- R. Richter (1990) "Stochastically maximizing the number of successes in a sequential assignment problem", *J. Appl. Prob.* **27**, 351-364.
- H. Robbins (1952) "Some aspects of the sequential design of experiments", *Bull. Amer. Math. Soc.* **58**, 527-536.
- H. Robbins and E. Samuel (1966) "An extension of a Lemma of Wald", *J. Appl. Prob.* **3**, 272-273.
- H. Robbins (1970) "Optimal stopping", *Amer. Math. Mo.* **77**, 333-343.
- J. Rose (1984) "Optimal Sequential Selection based on relative ranks with renewable call options", *J. Amer. Statist. Assoc.* **79**, 430-435.
- S. M. Ross (1969) "Optimal dispatching of a Poisson process", *J. Appl. Prob.* **6**, 692-699.
- S. M. Ross (1971) "Infinitesimal look-ahead stopping rules", *Ann. Math. Statist.* **42**, 297-303.
- M. Rothschild (1974) "Searching for the lowest price when the distribution of prices is unknown", *J. Political Economy* **82**, 689-710.
- V. Saario (1986) "Comparison of the discrete and continuous-time stochastic selling models", *Engineering Costs and Production Economics* **12**, 15-20.
- S. M. Samuels (1981) "Minimax stopping rules when the underlying distribution is uniform", *J. Amer. Statist. Assoc.* **76**, 188-197.
- M. Sakaguchi (1961) "Dynamic programming of some sequential sampling design", *J. Math. Anal. Appl.* **2**, 446-466.
- M. Sakaguchi (1976) "A sequential allocation problem for randomly appearing targets", *Math. Japonicae* **21**, 89-103.
- M. Sakaguchi (1984) "Bilateral sequential games related to the no-information secretary problem", *Math. Japonica* **29**, 961-973.
- E. Samuel-Cahn (1984) "Comparisons of threshold stop rules and maximum for independent nonnegative random variables", *Ann. Prob.* **12**, 1213-1216.
- A. N. Shiryaev (1963) "On optimal methods in quickest detection problems", *Theory Prob. and Appl.* **8**, 22-46.
- A. N. Shiryaev (1973) *Statistical Sequential Analysis*, Translations of Mathematical Monographs Vol. 38, American Mathematical Society.
- D. O. Siegmund (1967) "Some problems in the theory of optimal stopping", *Ann. Math. Statist.* **38**, 1627-1640.
- D. O. Siegmund (1985) *Sequential Analysis, Tests and Confidence Intervals*, Springer-Verlag, New York, Berlin.
- M. H. Smith (1975) "A secretary problem with uncertain employment", *J. Appl. Prob.* **12**, 620-624.

- M. H. Smith and J. J. Deely (1975) "A secretary problem with finite memory", *J. Amer. Statist. Assoc.* **70**, 357-361.
- L. J. Snell (1952) "Applications of martingale system theorems", *Trans. Amer. Math. Soc.* **73**, 293-312.
- N. Starr (1972) "How to win a war if you must: Optimal stopping based on success runs", *Ann. Math. Statist.* **43**, 1884-1893.
- N. Starr (1974) "Optimal and adaptive stopping based on capture times", *J. Appl. Prob.* **11**, 294-301.
- N. Starr and M. Woodroffe (1974) "Gone fishin': Optimal stopping based on catch times", U. Mich. Tech. Report #33, Dept. of Statistics.
- N. Starr, R. Wardrop and M. Woodroffe (1976) "Estimating a mean from delayed observations", *Z. fur Wahr.* **35**, 103-113.
- T. J. Stewart (1978) "Optimal selection from a random sequence with learning of the underlying distribution", *J. Amer. Statist. Assoc.* **73**, 775-780.
- G. J. Stigler (1961) "The economics of information", *J. Political Economy* **69**, 213-225.
- G. J. Stigler (1962) "Information in the labor market", *J. Political Economy* **70**, Supplement Oct. 94-105.
- H. M. Taylor (1975) "Optimal replacement under additive damage and other failure models", *Naval Res. Log. Quart.* **22**, 1-18.
- M. Tamaki (1982) "An optimal parking problem", *J. Appl. Prob.* **19**, 803-814.
- M. Tamaki (1985) "Adaptive approach to some stopping problems", *J. Appl. Prob.* **22**, 644-652.
- M. Tamaki (1988) "Optimal stopping in the parking problem with U-turn", *J. Appl. Prob.* **25**, 363-374.
- H. Teicher and J. Wolfowitz (1966) "Existence of optimal stopping rules for linear and quadratic rewards", *Zeit. Wahr. Verw. Geb.* **5**, 316-368.
- W. R. Thompson (1933) "On the likelihood that one unknown probability exceeds another in view of the evidence of two samples", *Biometrika* **25**, 285-294.
- P. P. Varaiya, J. C. Walrand and C. Buyukkoc (1985) "Extensions of the multi-armed bandit problem. The discounted case.", *IEEE Trans. Autom. Control* *AC-30*, 426-439.
- A. Wald (1945) "Sequential Tests of Statistical Hypotheses", *Ann. Math. Statist.* **16**, 117-186.
- A. Wald (1947) *Sequential Analysis*, John Wiley & Sons, New York.
- A. Wald (1950) *Statistical Decision Functions*, John Wiley & Sons, New York.
- M. C. K. Yang (1974) "Recognizing the maximum of a random sequence based on relative rank with backward solicitation", *J. Appl. Prob.* **11**, 504-512.
- M. C. K. Yang, D. D. Wackerly and A. Rosalsky (1982) "Optimal stopping rules in proofreading", *J. Appl. Prob.* **19**, 723-729.