date	paper ID	paper
9月13日	1	LJHong, BL Nelson. 2009. A brief introduction to optimization via simulation.Proceedings of Winter Simulation Conference. 75-85.
9月27日	2	Robbins,H.; Monro, S. (1951). "A Stochastic ApproximationMethod". The Annals of Mathematical Statistics. 22 (3):400.
	3	Kiefer,J.; Wolfowitz, J. (1952). "Stochastic Estimation of the Maximum ofa Regression Function". The Annals of MathematicalStatistics. 23 (3): 462
10月11日	4	Polyak,B. T.; Juditsky, A. B. (1992). "Acceleration of Stochastic Approximationby Averaging". SIAM Journal on Control andOptimization. 30 (4): 838.
	5	Spall,J. C. (2000). "Adaptive stochastic approximation by the simultaneousperturbation method". IEEE Transactions on AutomaticControl. 45 (10): 1839–1853.
10月25日	6	Nemirovski,A.; Juditsky, A.; Lan, G.; Shapiro, A. (2009). "Robust StochasticApproximation Approach to Stochastic Programming". SIAM Journal onOptimization. 19 (4): 1574.
	7	L.J. Hong, C. Li, and J. Luo. 2020. Technical note: Finite-time regret analysisof Kiefer-Wolfowitz stochastic approximation algorithm and nonparametricmulti-product dynamic pricing with unknown demand. Naval Research Logistics,67:368-379.
11月1日	8	DPKingma, J Ba. 2014. Adam: A method for stochastic optimization.
	9	RJohnson, T Zhang. 2013. Accelerating stochastic gradient descent usingpredictive variance reduction, - Advances in neural informationprocessing systems.
11月8日	10	Yan,D., H. Mukai. 1992. Stochastic discrete optimization. SIAM J. Control Optim.30 594–612.
	11	RRBarton, JS Ivey Jr. 1996. Nelder-Mead simplex modifications for simulationoptimization. Management Science 42 (7), 954-973.
11月15日	12	Alrefaei,M. H., S. Andradóttir. 1999. A simulated annealing algorithm with constanttemperature for discrete stochastic optimization.ManagementSci. 45 748–764.
	13	Gong,W. B., Y. C. Ho, W. Zhai. 1999. Stochastic comparison algorithm for discreteoptimization with estimation. SIAMJ . Optim. 10 384–404.
11月22日	14	Hong,L. J. and B. L. Nelson. 2006. Discrete optimization via simulation using COMPASS. Operations Research, 54:115-129.
	15	Xu,J., B. L. Nelson, and L. J. Hong. 2013. An adaptive hyperbox algorithm forhigh-dimensional discrete optimization via simulation problems. INFORMSJournal on Computing, 25:133-146.
11月29日	16	SAndradóttir, AA Prudius. 2009. Balanced Explorative and Exploitative Search with Estimation for Simulation Optimization. INFORMS Journal on Computing 21(2), 193-208
	17	Sun,L., L. J. Hong, and Z. Hu. 2014. Balancing exploitation and exploration indiscrete optimization via simulation through a Gaussian process-based search.Operations Research, 62:1416-1438.
12月6日	18	SAndradóttir, AA Prudius. 2010. Adaptive random search for continuoussimulation optimization. Naval Research Logistics (NRL) 57 (6), 583-604
	19	S Kiatsupaibul,RL Smith,ZB Zabinsky. 2018. Single ObservationAdaptive Search for Continuous Simulation Optimization. Operations Research66 (6) 1713-1727.
12月13日	20	DengG, Ferris MC (2009) Variable-number sample-path optimization.Math.Programming117:81 – 109.
	21	Chang,K.-H., L. J. Hong, and H. Wan. 2013. Stochastic trust-region response-surfacemethod (STRONG) – A new response surface framework for simulationoptimization. INFORMS Journal on Computing, 25:230-243.
12月20日	22	FanQ, Hu J (2018) Surrogate-based promising area search for Lipschitz continuoussimulation optimization.INFORMS Journal on Computing 30(4):677-693.
	23	JHu, MC Fu, SI Marcus. 2007. A Model Reference Adaptive Search Method forGlobal Optimization. Operations Research 55 (3) 549-568
12月27日	24	JonesDR, Schonlau M, Welch WJ (1998) Efficient global optimization of expensiveblack-box functions. Journal of Global Optimization 13(4):455-492.
	25	ScottW, Frazier P, Powell W (2011) The correlated knowledge gradient forsimulation optimization of continuous parameters using Gaussian processregression. SIAM Journal on Optimization 21(3):996-1026.
1月5日	26	PLSalemi, E. Song, BL Nelson, J. Staum. 2019. Gaussian Markov Random Fields forDiscrete Optimization via Simulation: Framework and Algorithms. OperationsResearch 67 (1) 250-266.
	27	SYakowitz, P L'Ecuyer, F Vázquez-Abad. 2000. Global Stochastic Optimizationwith Low-Dispersion Point Sets. Operations Research 48 (6) 939-950.