Table of Content

Introduction **1**
Summary of the Chapters 3

1 Sample-Driven Optimal Stopping: From the Secretary Problem to the i.i.d. Prophet Inequality **5**
1.1 Summary of Results and Overview of the Chapter 7
1.2 Preliminaries 10
1.2.1 p-DOS with Known Values. 10
1.2.2 p-DOS with Adversarial Values. 11
1.2.3 Dependent Sampling 12
1.3 Known Values 12
1.3.1 Linear Programming Formulation 13
1.3.2 Limit Problem 17
1.3.3 Structure of Optimal Solution 18
1.3.4 Finding the Optimal Thresholds 21
1.4 Adversarial Values 24
1.4.1 Factor Revealing LP 24
1.4.2 The Limit Problem and its Solution 26
1.4.3 Solving for Different Values of p 27
1.4.4 Connection Between the Sampling Models 36
1.5 On Multiple-Choice p-DOS Problems 38
1.5.1 Relation Among Guarantees for Different p on a Given Independence System $(S, \mathcal{I})$ 40
1.5.2 Better Guarantees for p-DOS on Special Types of Independence Systems 41
1.5.3 Limiting Problem as $p \to 1$ and Consequences for the Matroid Secretary Problem (MSP) 43
1.6 Proofs of Section 1.3 45
1.6.1 Coupling Argument for Monotonicity 45
1.6.2 Convergence of $\mathbf{E}(\mathrm{ALG}_N^*(Y))$ to CLP_p 45
1.6.3 Monotonicity of $\sum_{j=\ell}^{k} \binom{j-1}{\ell-1}(1-t)^{j-\ell}t^{\ell}$ 46
1.6.4 Concavity of $F_k(t)$ in Each Variable 47
1.7 Proofs of Section 1.4 48
1.7.1 Derivation of $\mathrm{SDLP}_{h,N}$ 48
1.7.2 Solution of SDRP_p for $p < 1/\mathrm{e}$ 49
1.7.3 Details on Numerical Bounds 50

1.7.4 Proof of Theorem 1.13 51

2 Selecting the Best with Samples **56**
2.1 Summary of Results 58
2.2 Further related literature 60
2.3 Model and definitions 61
2.4 The Optimal Algorithm 62
2.5 Computation of the time thresholds 73
2.6 Numerical experiments 74
2.6.1 Experimental setup 76
2.6.2 Experimental results 76

3 Fairness in Online Selection: The Multi-Color Secretary Problem **78**
3.1 Summary of Results 79
3.2 Illustrative Example 80
3.3 Related Work 80
3.4 Preliminaries 82
3.5 Optimal Online Algorithm 83
3.5.1 The Algorithm 83
3.5.2 Competitive Ratio 84
3.6 Fairness 90
3.7 Empirical Evaluation 93
3.8 Sample-Driven Multi-Color Secretary Problem 94
3.9 Conclusion and Open Problems 96

4 Optimal Item Pricing in Online Combinatorial Auctions **99**
4.1 Context and Related Work 100
4.2 A Technical Highlight and Additional Results 101
4.3 Model 102
4.4 Main Result: A $1/(d+1)$-approximation for Random Valuations 103
4.5 Efficient and Sample-Based Computation 107
4.5.1 Proof of Theorem 4.7 108
4.6 Deterministic Single-minded Valuations 113
4.6.1 Matching in Graphs: $d = 2$ 113
4.6.2 Hypergraph Matching: $d > 2$ 115
4.7 Conclusion and Future Directions 117
4.8 Bounds Using an Optimal Solution of LP 118

Bibliography **121**