

The Kelly Capital Growth Investment Criterion: Theory And Practice (World Scientific Handbook In Financial Economics)

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In the paper Response to Paul A Samuelson letters and papers on the Kelly Capital Growth Investment Strategy pages 5 and 6 Dr William T Ziemba, gives a practice <http://quant.stackexchange.com/questions/12868/kelly-capital-growth-investment-strategy-example-in-r>

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He also has researched bankruptcy reorganization and financial Economic Theory, RAND Journal of Economics, Kelly Capital Growth Investment Criterion: Theory <http://bus.wisc.edu/faculty/donald-hausch>

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