Looks like he uses daily returns when calculating the expected p&l of trade?

<https://breakingthemarket.com/my-current-portfolio/>

This articles outlines the basic theory behind the strategy. We’ve created the same binomial distribution in the excel file in this directory

<https://breakingthemarket.com/math-games/>

Standard Deviation & Variance of a Portfolio

<https://financetrain.com/standard-deviation-and-variance-of-a-portfolio/>

Article that Indicates how you should determine the cash balance of portfolio consisting of one risky asset

<https://breakingthemarket.com/how-to-balance-a-portfolio/>

Article that indicates how you should determine the optimal portfolio with two assets

<https://breakingthemarket.com/optimal-portfolios-for-two-assets/>

Article that indicates how you should determine the allocation to cash and two risky assets with different correlation properties

<https://breakingthemarket.com/optimum-portfolio-two-assets-and-cash/>

This article indicates the model inputs that BTM uses for his strategy (i.e. look back periods for standard deviation & correlation)

<https://breakingthemarket.com/the-ultimate-401k-strategy/>

technical paper that BTM references in one of his posts

<https://poseidon01.ssrn.com/delivery.php?ID=156082089114106073086095082122112102002054084092007058124025029088064092014090120096027019013002018046016031082066088077093117059084071008033069116001067093017028000007083005089006080006119101127097117020028091087115016117027064066080001084079108006&EXT=pdf&INDEX=TRUE>

Articles of some guy trying to copy breaking the market

<https://www.bogleheads.org/forum/viewtopic.php?f=10&t=303649>

More explanation of Shannon’s Demon (blog post referred by BTM)

<http://gestaltu.blogspot.com/2012/02/volatility-harvesting-and-importance-of.html>

Another Shannon’s Demon Article referenced by BTM

<https://thepfengineer.com/2016/04/25/rebalancing-with-shannons-demon/>

Breaking the Markets bogle heads account

<https://www.bogleheads.org/forum/memberlist.php?mode=viewprofile&u=157744>