The analysis of money distribution

Under the initial factor win ratio is 0.51. 100gamblers play 10000 times. Initial money 10000. Using Kelly's formula as a strategy.

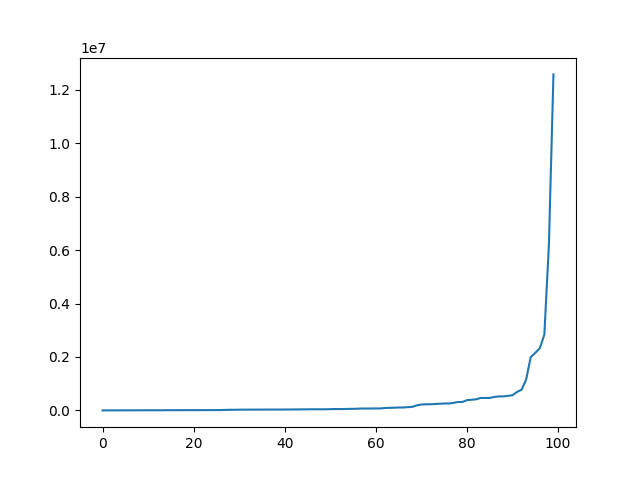
The avg money get is 412262. The max money is 12579988.

figure The money of gamblers

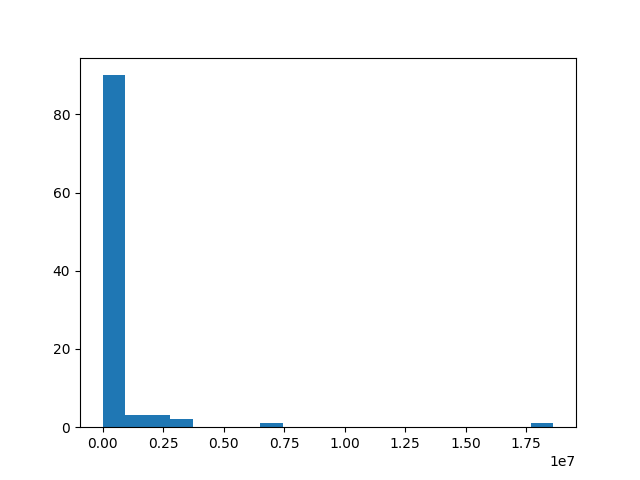
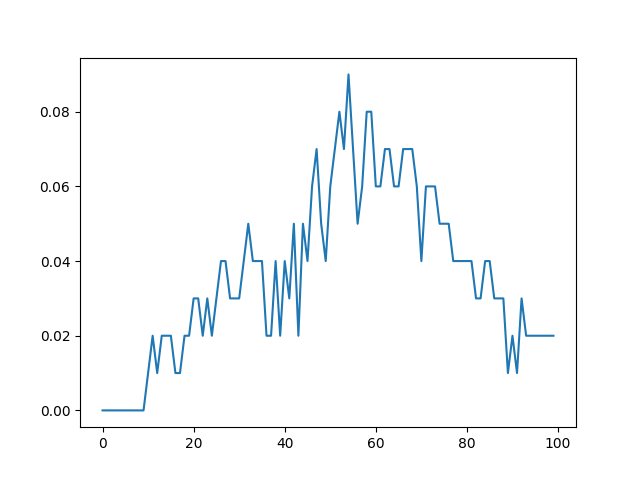


figure The distribution of gambling earn

For estimation of how the times of play affect loss rate

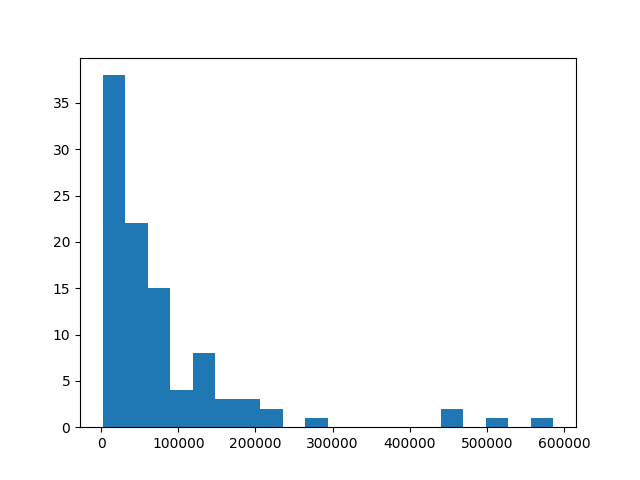
The loss rate in this play is 0.03

Try

Try to use half Kelly to get the failure rate

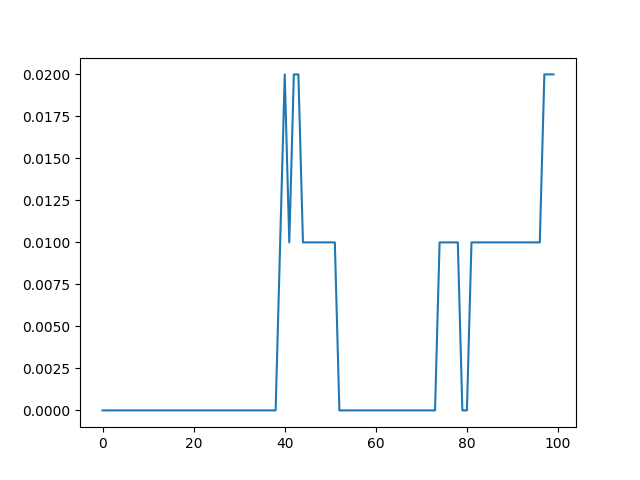
The avg earn is 78560. The max earned is 586362

The failure rate is 0.02.



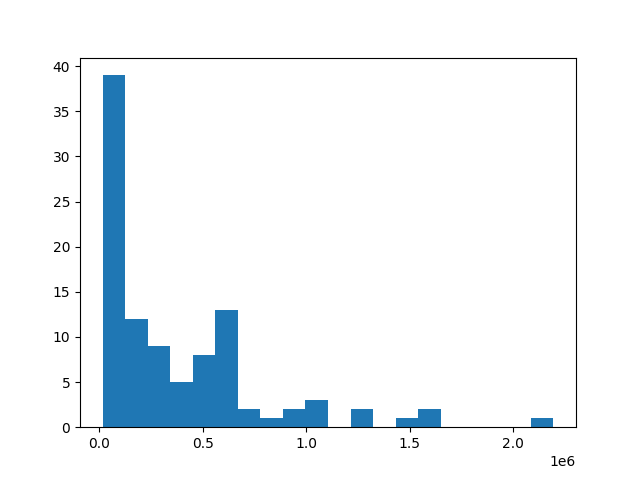
圖表 1The distribution earning of half Kelly

The failure rate pattern as below



Try to increase the play times as double the match the expected earn of previous

一張含有 文字, 字型, 螢幕擷取畫面, 數字 的圖片

自動產生的描述

一張含有 文字, 字型, 螢幕擷取畫面, 數字 的圖片

自動產生的描述

