

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.

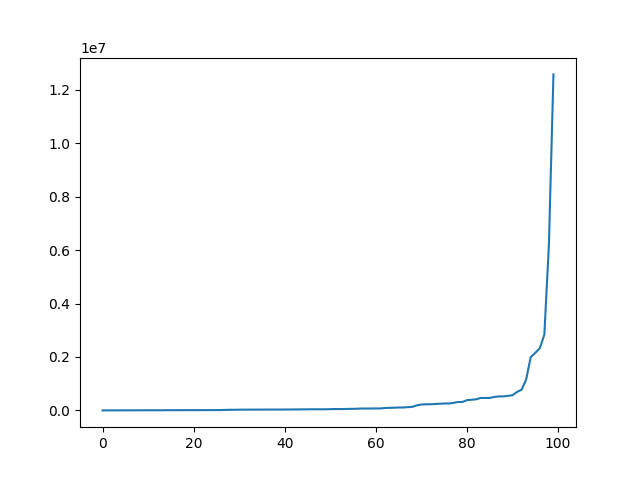
The avg money get is 412262. The max money is 12579988.

figure 1The money of gamblers

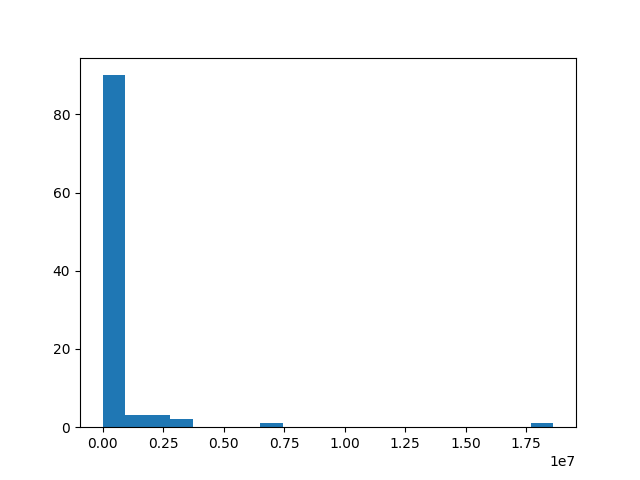
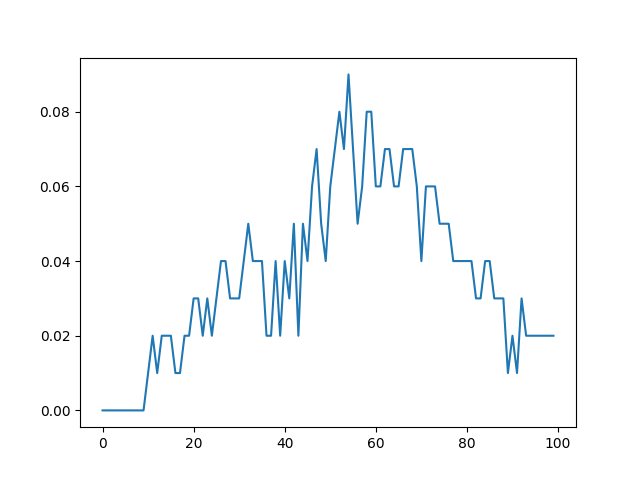


figure 2The distribution of gambling earn

For estimation of how the times of play affect loss rate

The loss rate in this play is 0.03

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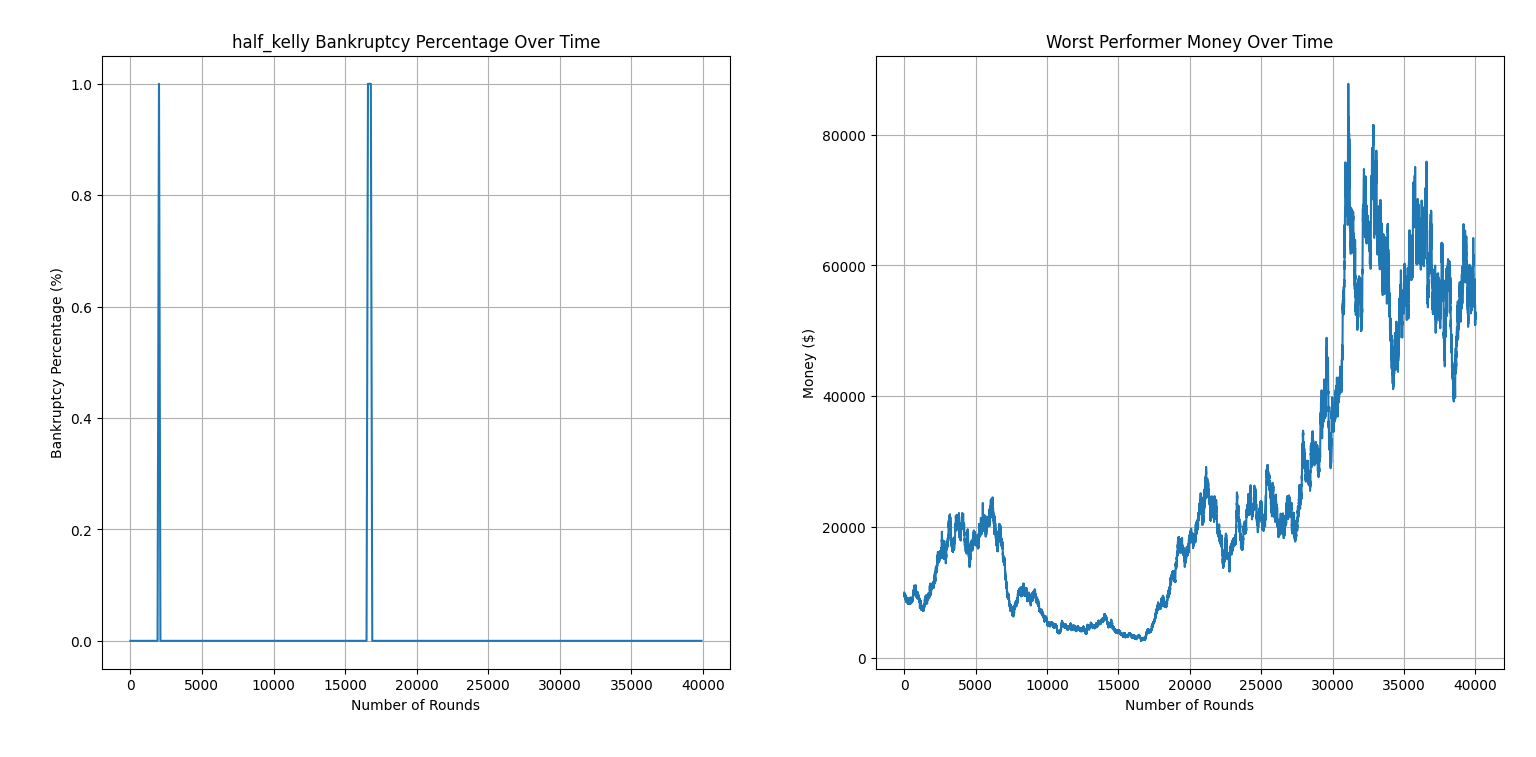
Try to use half Kelly to get the failure rate

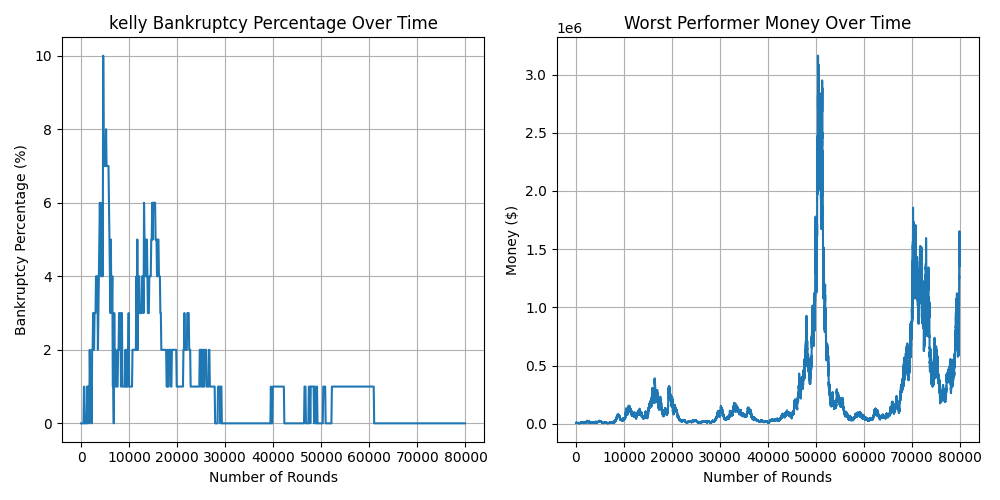
The avg earn is 78560. The max earned is 586362

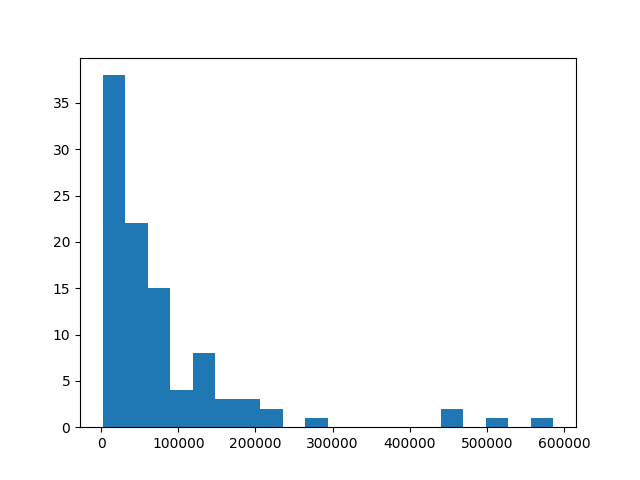
The failure rate is 0.02.

for 40000 iteration of half kelly

the risk is lowest, even worst performer earn money

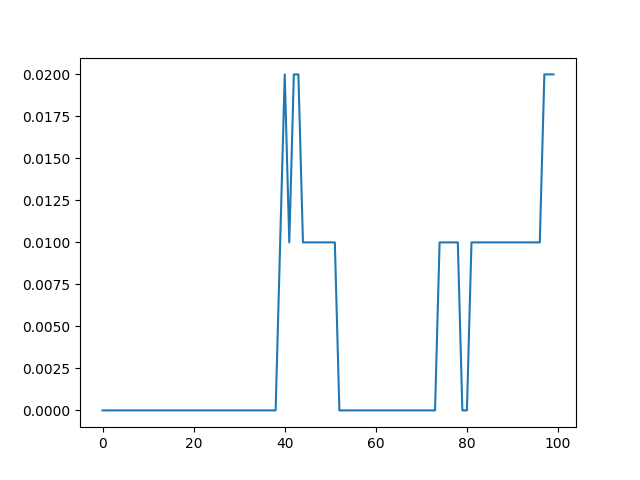
for kelly, 80000 iteration make sense





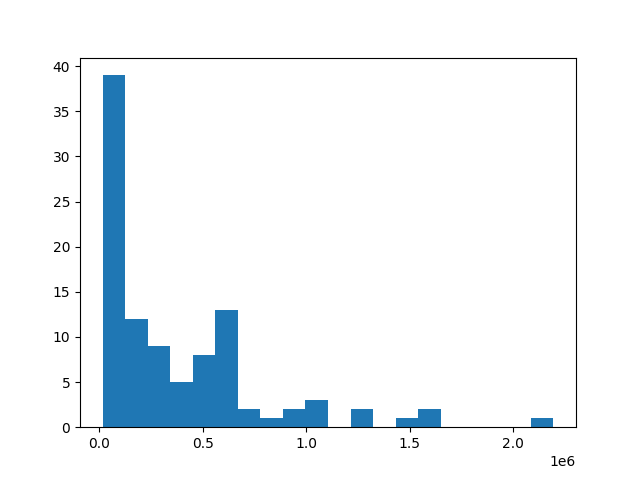
圖表 1The distribution earning of half Kelly

The failure rate pattern as below



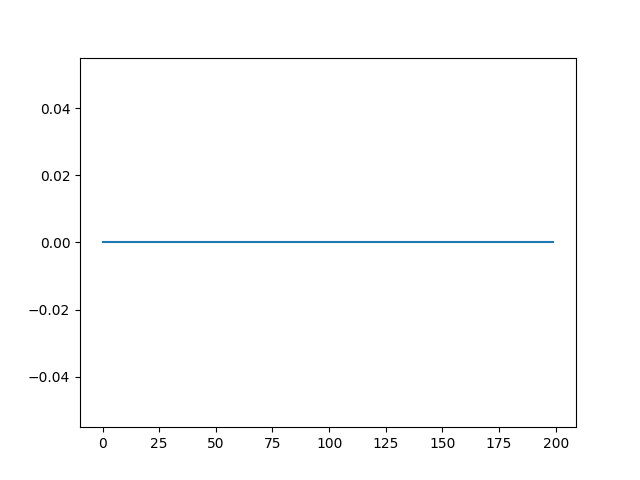
Try to increase the play times as double the match the expected earn of previous

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自動產生的描述

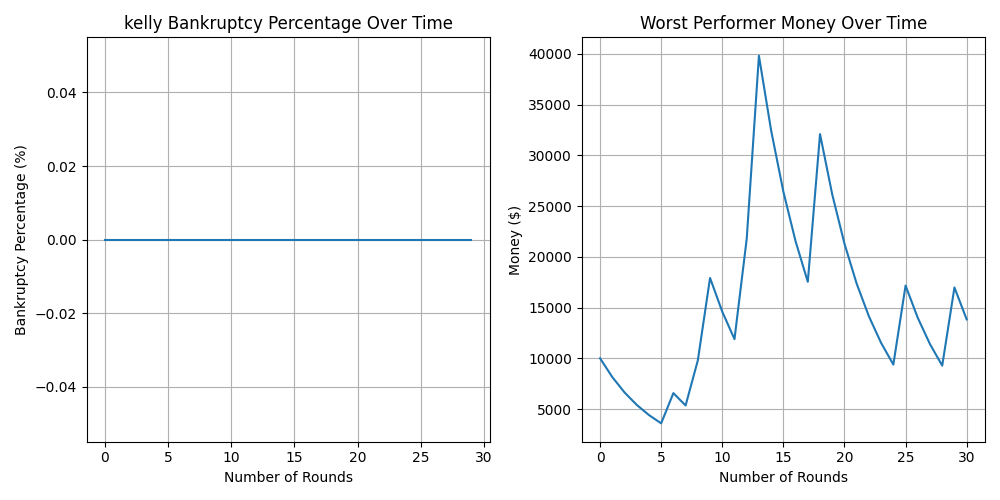
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自動產生的描述



nvda

win:0.67 gain:3 loss:0.67



tesla

win:0.5 gain: 9 loss:0.67

