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.

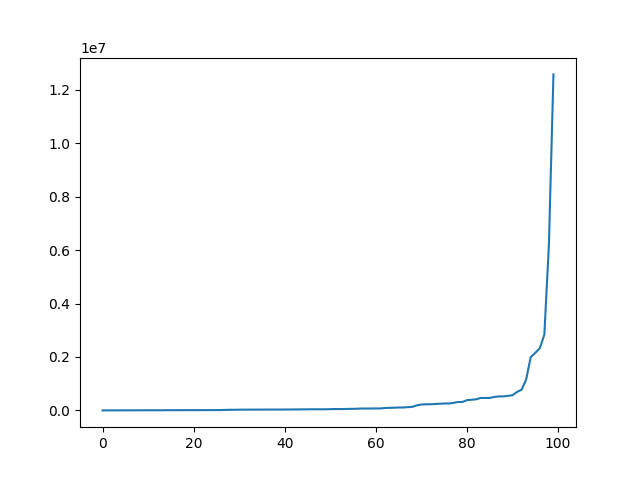
The avg money get is 412262. The max money is 12579988.

figure The money of gamblers

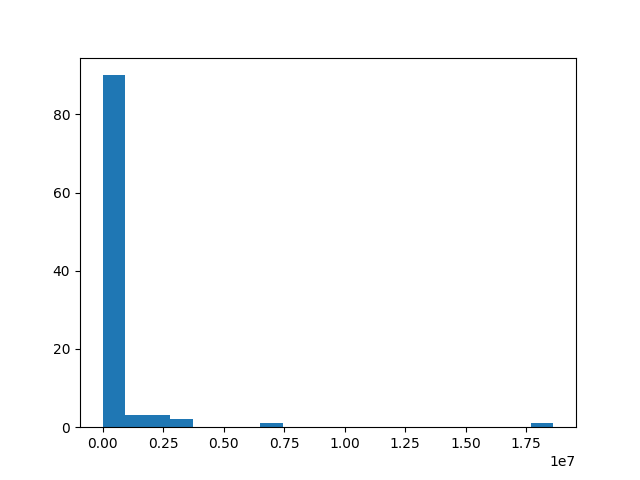
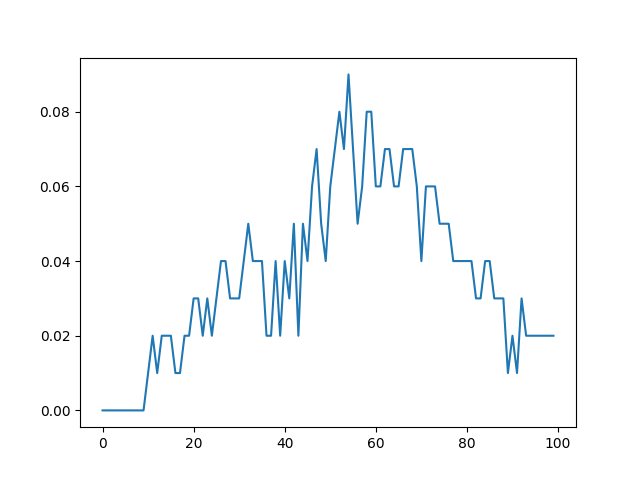


figure The distribution of gambling earn

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 582845. The max earned is 7555215.

The failure rate is 0.04. The failure pattern is similar.

