

Premier League Bankroll Simulation

January 25, 2026

Kelly Criterion Strategy Backtest

STARTING BANKROLL

\$1,000

ENDING BANKROLL

\$946.81

TOTAL RETURN

-5.3%

WIN RATE

33.3%

Simulation Parameters

Parameter	Value	Description
Strategy	Home Favorite	Bet on home team each game
Bet Sizing	Kelly Criterion (25%)	Fractional Kelly for risk management
Implied Edge	3%	Assumed true probability vs market
Max Bet Size	10% of bankroll	Risk cap per bet

Sample Bet History

Game	Bet Size	Result	P/L	Bankroll
Cardiff City vs Stockport Coun...	\$13.64	Loss	-\$13.64	\$986.36
Wycombe Wanderers vs Peterboro...	\$13.45	Loss	-\$13.45	\$972.91
Stevenage vs Mansfield Town...	\$13.27	Loss	-\$13.27	\$959.65

Rotherham United vs AFC Wimble...	\$13.09	Loss	-\$13.09	\$946.56
Reading vs Barnsley...	\$12.91	Loss	-\$12.91	\$933.65
Port Vale vs Exeter City...	\$12.73	Loss	-\$12.73	\$920.92
Plymouth Argyle vs Luton Town...	\$12.56	Win	+\$15.35	\$936.27
Huddersfield Town vs Bradford ...	\$12.77	Win	+\$15.60	\$951.87
Doncaster Rovers vs Wigan Athl...	\$12.98	Loss	-\$12.98	\$938.89
Bolton Wanderers vs Leyton Ori...	\$12.80	Win	+\$15.65	\$954.54

Risk Metrics

Metric	Value	Interpretation
Max Drawdown	-7.9%	Low risk
Win Rate	33.3%	Below break-even
ROI	-5.3%	Unprofitable

Simulation Results:

- Final bankroll: \$946.81 (-5.3% return)
- Win rate: 33.3% on 10 bets
- Kelly criterion helps optimize bet sizing for long-term growth
- Note: Past performance does not guarantee future results

Methodology: Kelly Criterion formula: $f^* = (bp - q) / b$ where $b = \text{odds} - 1$, $p = \text{win probability}$, $q = 1 - p$. Fractional Kelly (25%) used to reduce variance. Simulation uses actual game outcomes with assumed edge. This is a demonstration model; real betting requires edge verification and proper bankroll management.

