Team Members: Fabian Keller, Sebastian Klotz, Simon Zimmermann
--> Mechanical Engineering; 5th Semester

Topic: Sequential Investment Game

Game Rules:
- Series of Investments
- Win Probability *p*
- Win --> doubled ; Lose --> loss

Research Question: What investment policy maximizes the decision maker's expectations for a given probability p for a finite number of players?

References:
- "*A Sequential Investment Game*" by Ryan Murphy (2011)
- "*A New Interpretation of Information Rate*" by J. L. Kelly (1956)

Research Methods:
- Meeting with Prof. Murphy this week
- Discussing initial conditions, simulation parameters and simulation methods