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The Kelly optimal capital growth investment strategy has many attractive long run theoretical properties. MacLean, Thorp and Ziemba (2010b) discuss the good and bad properties.

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This volume provides the definitive treatment of fortune's formula or the Kelly capital growth criterion as it is often called. The strategy is to maximize long run wealth of the investor by maximizing the period by period expected utility of wealth with a logarithmic utility function.

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Understanding the Kelly Capital Growth investment strategy

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Thorp, Edward O. and MacLean, Leonard and Ziemba, William T., Preface " The Kelly Capital Growth Investment Criterion: Theory and Practice (February 10, 2011). World Scientific Handbook in Financial Economic Series, Vol. 3, 2011. Available at SSRN:

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Chapter1 Using the Kelly Criterion for Investing William T. Ziemba and Leonard C. MacLean Abstract This chapter describes the use of the Kelly capital growth model.

Chapter1 Using the Kelly Criterion for Investing

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The Kelly Criterion then tells them to allocate 19% of their capital to each equity (giving them about five equities). The result is a positive return in the long run for all traders (notice some ...

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