

[Morvai, Gusztáv](#)

**Empirical log-optimal portfolio selection.** (English) [Zbl 0752.90004](#)  
[Probl. Control Inf. Theory](#) 20, No. 6, 453-463 (1991).

Summary: It is shown that the empirical log-optimal portfolio performs asymptotically under certain conditions as well as the optimal one.

**MSC:**

[91G10](#) Portfolio theory  
[93E03](#) Stochastic systems in control theory (general)

Cited in **2** Documents

**Keywords:**

[random stock market](#); [empirical log-optimal portfolio](#)