

**Morvai, Gusztáv**

**Portfolio choice based on the empirical distribution.** (English) Zbl 0776.90009  
Kybernetika 28, No. 6, 484-493 (1992).

Summary: It is shown that a slightly modified version of the empirical log-optimal portfolio selector achieves the asymptotically optimal growth rate of capital on independent and identically distributed random stock market return vectors.

**MSC:**

91G10 Portfolio theory

Cited in 1 Document

**Keywords:**

empirical log-optimal portfolio selector; asymptotically optimal growth rate of capital; stock market

**Full Text:** [Link](#) [EuDML](#)

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