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Optimal strategies for repeated games. (English) Zbl 0456.90100

Adv. Appl. Probab. 13, 415-428 (1981).

For a scan of this review see the [web version](#).

MSC:

91A99 Game theory

91B28 Finance etc. (MSC2000)

60G48 Generalizations of martingales

Cited in **12** Documents

Keywords:

optimal strategies; repeated games; Kelly-Breiman strategy; supermartingale; submartingale; Kelly criterion; favorable game; optimal gambling system; portfolio selection; capital growth model

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