al-Binali, S.

A risk-reward framework for the competitive analysis of financial games. (English)

Zbl 0967.91016
Algorithmica 25, No. 1, 99-115 (1999).

This paper extends the competitive analysis framework to allow investors to develop optimal trading strategies based on their risk tolerance and forecast. It analyzes a financial game using the risk-reward framework and derives an optimal risk-tolerant algorithm.

Reviewer: Elias Shiu (Iowa City)

MSC:

91B28 Finance etc. (MSC2000)

Keywords:

adaptive trading strategies; competitive analysis; forecast; on-line algorithms; reward; risk

Full Text: DOI