

St. Petersburg portfolio games

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For the repeated games, in each round unit capital is invested. For the sequential games, in each round the total wealth is reinvested. It is possible to calculate a proportional fee such that the growth rate of the sequential St. Petersburg game is zero. The St. Petersburg portfolio game is a sequential game, where one can rebalance between St. Petersburg components and the cash. We calculate the growth of the St. Petersburg portfolio game with many St. Petersburg components.