

FINAL PAPER

**OPTIMAL BET FRACTION DETERMINATION USING
KELLY CRITERION IN STOCK INVESTMENT**
Case Study in LQ45 (Indonesia Stock Exchange)

Submitted as a final requirement to obtain the degree of
Sarjana Ekonomi Strata Satu

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FAKULTAS EKONOMI
UNIVERSITAS PELITA HARAPAN SURABAYA
SURABAYA
2014**



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AGREEMENT OF MENTORING GUIDANCE FOR FINAL PAPER

**OPTIMAL BET FRACTION DETERMINATION USING
KELLY CRITERION IN STOCK INVESTMENT**

Case Study in LQ45 (Indonesia Stock Exchange)

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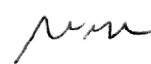

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On Friday, 4 April 2014, this Final Paper has been examined in a comprehensive oral presentation to fulfill one of the academic requirements to obtain the degree of *Sarjana Ekonomi* at the Fakultas Ekonomi, Universitas Pelita Harapan Surabaya:

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The members of the Examination Committee involved in the comprehensive oral examination of this Final Paper entitled “**OPTIMAL BET FRACTION DETERMINATION USING KELLY CRITERION IN STOCK INVESTMENT** Case Study in LQ45 (Indonesia Stock Exchange)” were the following :

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