**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*

**By:**

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**2014**

## UNIVERSITAS PELITA HARAPAN SURABAYA

## STATEMENT OF ORIGINALITY OF FINAL PAPER

I, a student of Management Program, Faculty of Economy, Universitas Pelita Harapan Surabaya,

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Hereby declare that the Final Paper I have written entitled **"OPTIMAL BET FRACTION DETERMINATION USING KELLY CRITERION IN STOCK INVESTMENT Case Study in LQ45 (Indonesia Stock Exchange)"** is:

1) Written and completed by myself using lecture materials, field research, textbooks, and journal listed in the references section of this Final Paper
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Surabaya, 4 April 2014

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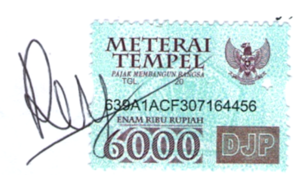


(Reyner Jeremy Jatmiko)

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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)**

By:


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Has been checked and recommended for final and comprehensive oral defense in order to obtain the degree of *Sarjana Ekonomi* at *Fakultas Ekonomi*, Universitas Pelita Harapan Surabaya.

**Surabaya, 4 April 2014**

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**UNIVERSITAS PELITA HARAPAN SURABAYA**

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## FINAL PAPER EXAMINATION COMMITTEE

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 :

| Name | Status | Signature |
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| 1. Yanuar Dananjaya, B. Sc, M.M | as Head of the Committee And Thesis Advisor | |
| 2. Prof. Maria Rochelle G. Divinagracia, M. Sc, DBA | as member of the committee | |
| 3. Lulu Setiawati, S.E, M.Bus, CFP® | as member of the committee | |

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