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Ting Kam Leonard Wong* (tkleonardwong@gmail.com). *Universal portfolios in stochastic portfolio theory*. Preliminary report.

Cover's universal portfolio is a wealth-weighted average of a family of portfolio strategies with the aim of achieving the growth rate of the best one. We study the distribution of wealth in the family from the point of view of stochastic portfolio theory. In particular, we consider the nonparametric family of functionally generated portfolios and study its universal portfolio, Glivenko-Cantelli property and large deviations. (Received September 22, 2015)