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This volume provides the definitive treatment of fortune's formula or the Kelly capital growth criterion as it is often called. The strategy is to maximize long run wealth of the investor by maximizing the period by period expected utility of wealth with a logarithmic utility function.

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The maximization of the expected logarithm of the period by period wealth, referred to as the Kelly criterion, is a very desirable investment procedure. It has many attractive properties, such as maximizing the asymptotic rate of growth of the investor's fortune.

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Book Review: The Kelly Capital Growth Investment Criterion ...
In general, the strategy is risky in the short term but as the number of bets increase, the Kelly bettor's wealth tends to be much larger than those with essentially different strategies. So most of the time, the Kelly bettor will have much more wealth than these other bettors but the Kelly strategy can lead to considerable losses a small percent of the time.

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ell o y Criterion and Samuelson's Objections to it. The Kelly capital growth criterion, which maximizes the expected log of final wealth, provides the strategy that maximizes long run wealth growth asymptotically for repeated investments over time.

Investment Strategies - CAIA Association
The Kelly bet size is found by maximizing the expected value of the logarithm of wealth, which is equivalent to maximizing the expected geometric growth rate. The Kelly Criterion is to bet a predetermined fraction of assets, and it can seem counterintuitive. It was described by J. L. Kelly, Jr, a researcher at Bell Labs, in 1956.

Kelly criterion - Wikipedia
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