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Iterated and Sequential Portfolio St. Petersburg Games.

Abstract: For the iterated St. Petersburg game, in each round one invests 1 dollar, and after n rounds the question of interest is the St. Petersburg sum. For the sequential St. Petersburg game, one reinvests the wealth with commission factor c . The sequential St. Petersburg game with commission factor c is called fair if the growth rate of the wealth is zero. The properties of sequential portfolio St. Petersburg games are presented for fair c .