## W – Recent columns in Wilmott Magazine

- W1 Risk Arbitrage in the Super Bowl and Playoffs and in the US Presidential Election and the Current Economic Outlook, March 2012
- W2 Investing Around the World: Perspective from Student Presentations, November 2012
- W3 The Super Bowl and Playoffs 2013, May 2013
- W4 A Primer on Risk Measures (with L.C. MacLean) January 2014
- W5 Primer on Arbitrage and Asset Pricing (with L.C. MacLean) March 2014
- W6 The 2013-2014 NFL Playoffs and the Super Bowl, May 2014
- W7 Investing in Thoroughbred Race Horses, July 2014
- W8 The 2014 Triple Crown, March 2015
- W9 The 2015 Triple Crown, July 2015
- W10 Primer on Stochastic Dominance (with L.C. MacLean) September 2015
- W11 Primer on Utility Theory (with L.C. MacLean) November 2015
- W12 Dynamic Portfolio Theory (with L.C. MacLean) March 2016
- W13 The 2015-2016 NFL Seson, Playoffs and the Super Bowl, May 2016
- W14 Honor Code, July 2016
- W15 The 2016 Triple Crown, September 2016
- W16 Inefficiencies and Anomalies, November 2016
- W17 Using Zweig's Monetary and Momentum Models in the Modern Era (with J. Swetye) January 2017
- W18 The Road to Super Bowl 51, May 2017
- W19 The Pegasus World Cup, July 2017
- W20 The Dubai World Cup, September 2017
- W21 Sports Statistics: Rating Batters in Baseball (with L.C. MacLean) November 2017
- W22 Sell-in-May-and-Go-Away in the Equity Index Futures Markets (with C. Dzhabarov) November 2017
- W23 Sports Statistics II: Analytics (with L.C. MacLean) January 2018
- W24 Fortune's Formula, March 2018
- W25 A Walk Into Greatness, March 2018
- W26 Arbitrage and risk arbitrage in the Nikkei put warrant market, May 2018
- W27 The Pegasus World Cup II, July 2018
- W28 Triple Crown Update: 2017 and 2018, September 2018
- W29 The Expected Utility of Performance: Dominant Betting Seasons in Baseball (with L.C. MacLean and A. Korgan), November 2018
- W30 Efficiency of NFL Betting Markets (with L.C. MacLean), January 2019
- W31 A Risk Arbitrage Strategy for Lotteries (with S. Moffitt), March 2019
- W32 Does it pay to buy the pot in the Canadian 6/49 Lotto? (with S. Moffitt), May 2019
- W33 The Pegasus III: Accelerate versus City of Light, July 2019

- W34 The 2018-2019 NFL Season, Playoffs and Super Bowl (with L.C. MacLean), September 2019
- W35 The Pick 6 and Rainbow Pick 6, November 2019
- W36 William T Ziemba's contributions to portfolio theory and practice, January 2020
- W37 The Triple Crown and major US three year old races in 2019, March 2020
- W38 The top older horse races of 2020, May 2020
- W39 NFL team composition: are the best players on the best teams? (with L.C. MacLean), July 2020
- W40 The Covid-19 Crash in the US stock market, September 2020
- W41 Review of the NFL 2019-2020 season: playoffs and Super Bowl (with L.C. MacLean), 2020
- W42 The Covid-19 Triple Crown, January 2021
- W43 Zweig's momentum and Fed movements models for the US stock market prediction (with John Swetye), March 2021
- W44 Review of the Covid-19 NFL playoffs and Super Bowl (with L.C. MacLean), May 2021

## V Early Wilmotts

- V1 Take a chance, September, 2002
- V2 The capital growth theory of investment, December, 2002
- V3 Betting on unpopular lotto numbers using the Kelly criterion, January, 2003
- V4 Good and bad properties of the Kelly criterion, March, 2003
- V5 Calculating the optimal Kelly fraction to stay above a wealth path with high probability, May, 2003
- V6 The great investors, their methods and how we evaluate them: theory, July, 2003
- V7 The great investors, a way to evaluate them, November, 2003
- V8 The methods and results of managers of the top U.S. University endowments, January, 2004
- V9 Hedge fund concepts and a typical trade involving Nikkei put warrant risk arbitrage, May, 2004
- V10 The recipe for disaster: How to lose money in derivatives, May, 2004
- V11 Hedge fund risk, disasters and their prevention: The failure of Long Term Capital Management, August-September, 1998, July, 2004
- V12 The imported crash of October 27 and 28, 1997 (with R. Ziemba), September, 2004
- V13 The 2006 Amaranth Advisors natural gas hedge fund disaster (with R. Ziemba), November, 2004
- V14 Threats, challenges and opportunities of China (with R. Ziemba), March, 2005
- V15 Chinese investment markets: Hedge fund scenario analysis (with R. Ziemba), May, 2005
- V16 Is Iceland's growth spurt threatened by financial vulnerabilities (with R. Ziemba), January. 2006
- V17 Hedge and pension fund risk, disasters and their prevention, May, 2006
- V18 Setting the scenario, July, 2006
- V19 Hedge fund scenario analysis, September, 2006

- V20 Some approaches for scenario generation and reduction, November, 2006
- V21 Using economic fundamentals to generate scenarios, January, 2007
- V22 Some mathematical approaches for scenario generation and reduction
- V23 Planning for disasters and then dealing with them,
- V24 Three mini crashes (with R. Ziemba) May 2007
- V25 Investing in TOY with index futures July 2007
- V26 Average and superior hedge funds September 2007
- V27 The January barometer January 2008
- V28 Understanding financial markets in subprime era May 2008
- V29 Thoughts on the VIX fear index September 2008
- V30 Changing correlations January 2009
- V31 What signals worked May 2009
- V32 What signals worked, part II July 2009
- V33 What signals worked, part III November 2009
- V34 Bubbles, Belichick and the one that got away January 2010
- V35 Look back, look forward, look out! March 2010
- V36 European, Icelandic and US investment May 2010
- V37 Incentives and risk taking in hedge funds July 2010
- V38 A super horse November 2010
- V39 All hail Yale! January 2011
- V40 Farewell to the queen, March 2011
- V41 January barometer plus other topics May 2011
- V42 Hedge fund update and high speed investing July 2011
- V43 Which of the 2007-2009 crashes could have been predicted? September 2011
- V44 What is wrong with the US? November 2011