

The Mabinogion Sheep Problem

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Abstract

This talk is an introduction to the so called "Mabinogion Sheep Problem". The problem was formulated by D. Williams in his book *Probability with Martingales* (1991) as an example where the supermartingale convergence theorem is used to obtain the optimal strategy of a certain probabilistic problem. The intention of this talk is to provide the details of the proof outlined by Williams, as well as some background information of the problem itself. Some further applications by other authors will also be discussed briefly.