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the book probability with martingales by david williams the problem is as follows suppose that X_t is a martingale with $X_0 = 1$ and $X_1 = 2$ or $X_1 = \frac{1}{2}$ with equal probability $\frac{1}{2}$ each. Suppose you start with 1 unit of money and you play a game where you bet a fraction f of your money each time. What is the probability that you reach a goal of 2 units of money before you reach a goal of $\frac{1}{2}$ unit of money?

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