$\hat{\tau}_i = \exp(-\int_{-\infty}^{\infty} \sigma(s_i) ds) = \prod_{i=1}^{N-1} \tau_i$ 

 $\tau_{i+1}$   $\tau_i$ 

$$\tau_i = \exp(-\sigma(x_i)\Delta x)$$
  $\Delta x = (x_N - x_0)/N$ 

$$\Delta x = (x - \sigma(x_i) \Delta x)$$