$\tau_{i+1}$ 

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

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