$$X_i(t,\omega) =$$

$$F_i(t - A_i(\omega))\exp(-B_i(\omega))$$

Using identity (for $T \geq 0$ that)

$$X_i(T, \omega_{0.i}) = RDD_i(T)$$

$$= F_i(T)$$

We get that is

$T = t - A_i(\omega) \geq 0$ then

$$X_i(t,\omega) = F_i(T)\exp(-B_i(\omega))$$

$$= RDD_i(T)\exp(-B_i)$$

$$= R\mathcal{D}\mathcal{D}_i(t - A_i(\omega))\exp(-B_i)$$

When $\tau = t - A_i(\omega) < 0$

let $\omega' \in [\omega_{0,i}, \omega_{\infty,i}]$

be such that

$$X_i(0, \omega') = F_i(-A_i(\omega'))\exp(-B_i(\omega))$$

where

$$-A_i(\omega') = t - A_i(\omega)$$

$= c_i(w') = u$

In terms of a recipe for F in this case,

$c_i(w) = -A_i(w)$

$F_i(c_i(w')) = \exp(B_i(w'))X_i(w_i)$

$= F_i(u) = \exp(B_i(c_i^{-1}(u)))\times$
$X_i(0, c_i^{-1}(u))$

~~exp~~ So we have that if $m \uparrow < 0$ then

$m \quad = -A_i(\ldots)$

$A_i(\omega)$

then

$$X_i(t,\omega) = F_i(t - A_i(\omega)) \times \exp(-B_i(\omega))$$

$$= \exp(B_i(C_i^{-1}[t - A_i(\omega)])) \times X_i(0, C_i^{-1}[t - A_i(\omega)]) \times \exp(-B_i(\omega))$$

$$= \exp[B_i(C_i^{-1}[t - A_i(\omega)]) - B_i(\omega)] \times X_i(0, C_i^{-1}[t - A_i(\omega)])$$

is this

$$\exp\left(-\int_{\omega}^{c_i^{-1}[t-A_i(\omega))} \frac{m(\omega')}{g(\omega')}\, d\omega'\right)$$

alg

Anyhow, in general,

$$X_i(t,\omega) \simeq \phi_i(t,\omega)\exp(B_i(\omega))$$

where

$$\phi_i(t,\omega) \int^{RDD_i(t-A_i(\omega))}$$

$$\varphi_i(t,\omega) = \begin{cases} \quad \text{if } t - A_i(\omega) \geq 0 \\ \exp[B_i(C_i^{-1}[t - A_i(\omega)])] \\ \times X_{\hat{e}}(0, C_i^{-1}[t - A_i(\omega)]) \end{cases}$$

where

$$A_i(\omega) = \int_{\omega_{0,i}}^{\omega} \frac{1}{g_i(\omega')} \, d\omega'$$

$$C_i(\omega) = -A_i(\omega)$$

$$C_i^{-1}(u) = \omega : C_i(\omega) = u$$

$$B_i(\omega) = \int_{\omega_{0,i}}^{\omega} \frac{\mu_i(\omega')}{g_i(\omega')} \, d\omega'$$

Last modified: 10:55