

$$w(t,s)=\binom{T-t}{\left\lfloor \frac{T-t-s+1}{2}\right\rfloor}\left(\frac{1}{2}+\gamma\right)^{\left\lfloor \frac{T-t-s+1}{2}\right\rfloor}\left(\frac{1}{2}-\gamma\right)^{\left\lceil \frac{T-t+s-1}{2}\right\rceil}$$