

$$\phi(t,s) = \text{Binom}\left(T-t, \frac{T-t-s}{2}, \frac{1}{2} + \gamma\right); \quad \text{Binom}(n,k,p) \doteq \sum_{j=0}^{\lfloor k \rfloor} \binom{n}{j} p^j (1-p)^{n-j}$$