

$$V|_{p_3} \propto \frac{1}{\sigma} \exp\left(-\frac{(\mu - \sigma^2 - \mu)^2}{2\sigma^2}\right) = \frac{1}{\sigma} \exp\left(-\frac{\sigma^2}{2}\right) = \exp(\sigma^2 - \mu) \exp\left(-\frac{\sigma^2}{2}\right) \\ = \frac{\exp(\sigma^2)}{\exp(\mu)}$$

$$V|_{p_4} \propto \frac{1}{\sigma} \exp\left(-\frac{\left(\frac{\sigma}{2}(\sqrt{\sigma^2+4}-3\sigma)\right)^2}{2\sigma^2}\right) = \frac{1}{\sigma} \exp\left(-\frac{1}{8}(3\sigma - \sqrt{\sigma^2+4})^2\right) \\ = \exp\left(-\mu - \frac{\sigma}{2}(\sqrt{\sigma^2+4}-3\sigma)\right) \exp\left(-\frac{1}{8}(3\sigma - \sqrt{\sigma^2+4})^2\right)$$

$$= \frac{1}{\exp(\mu)} \exp\left(\frac{3\sigma^2}{2} - \frac{\sigma}{2}\sqrt{\sigma^2+4} - \frac{5\sigma^2}{4} + \frac{3\sigma}{4}\sqrt{\sigma^2+4} - \frac{1}{2}\right)$$

$$V|_{p_4} = \frac{1}{\exp(\mu)} \exp\left(\frac{\sigma^2 + \sigma\sqrt{\sigma^2+4} - 2}{4}\right)$$

$$r_{43} = V|_{p_4} / V|_{p_3} = \exp\left(\frac{\sigma^2 + \sigma\sqrt{\sigma^2+4} - 2}{4} - \frac{\sigma^2}{2}\right) = \exp\left(\frac{-\sigma^2 + \sigma\sqrt{\sigma^2+4} - 2}{4}\right)$$

$$2 \ln r_{43} = \frac{-\sigma^2 + \sigma\sqrt{\sigma^2+4} - 2}{2}$$

From WA:

$$\rightarrow \underline{\sigma} = \underline{-2 - 2 \ln r_{43} - \frac{1}{2 \ln r_{43}}}$$

$$V|_{p_2} = \frac{1}{\sigma} \exp\left(-\frac{1}{8}(3\sigma + \sqrt{\sigma^2+4})^2\right) = \exp\left(-\mu - \frac{\sigma}{2}(-\sqrt{\sigma^2+4}-3\sigma)\right) \exp\left(-\frac{1}{8}(3\sigma + \sqrt{\sigma^2+4})^2\right) \\ = \frac{1}{\exp(\mu)} \exp\left(\frac{3\sigma^2}{2} + \frac{\sigma}{2}\sqrt{\sigma^2+4} - \frac{5\sigma^2}{4} - \frac{3\sigma}{4}\sqrt{\sigma^2+4} - \frac{1}{2}\right) \\ V|_{p_2} = \frac{1}{\exp(\mu)} \exp\left(\frac{\sigma^2 - \sigma\sqrt{\sigma^2+4} - 2}{4}\right)$$

$$r_{32} = \exp\left(\frac{\sigma^2}{2} - \frac{\sigma^2 - \sigma\sqrt{\sigma^2+4} - 2}{4}\right) = \exp\left(\frac{\sigma^2 + \sigma\sqrt{\sigma^2+4} + 2}{4}\right)$$

$$\frac{\sigma^2}{2} = \frac{(2 \ln r_{32} - 1)^2}{2 \ln r_{32}} = -2 + 2 \ln r_{32} + \frac{1}{2 \ln r_{32}}$$

$$\rightarrow \underline{\sigma} = \underline{-2 - 2 \ln r_{23} - \frac{1}{2 \ln r_{23}}}$$

$$\tau_4 = \exp\left(\frac{6^2 - 6^2 - 6\sqrt{6^2+4} - 6\sqrt{6^2+4} \cdot 4}{4}\right) = \exp\left(-\frac{6\sqrt{6^2+4}}{2}\right)$$

$$\rightarrow \tau_4 = 2 \left(\sqrt{(\ln \tau_4)^2 + 1} - 1 \right) = 2 \left(\sqrt{(\ln \tau_4)^2 + 1} \right)$$

Next step is find M :

$$\delta_3 = t_3 - t_0 = e^M \cdot \exp(-6^2) = e^M a_3$$

$$\delta_2 = t_2 - t_0 = e^M \cdot \exp\left(\frac{6}{2}(-\sqrt{6^2+4} - 3\phi)\right) = e^M a_2$$

$$\delta_4 = t_4 - t_0 = e^M \cdot \exp\left(\frac{6}{2}(\sqrt{6^2+4} - 3\phi)\right) = e^M a_4$$

$$e^M = \frac{\delta_3 - \delta_2}{a_3 - a_2} = \frac{t_3 - t_2}{a_3 - a_2}, \quad e^M = \frac{\delta_2 - \delta_4}{a_2 - a_4}, \quad e^M = \frac{\delta_3 - \delta_4}{a_3 - a_4}$$

Now find t_0 : Pick 2 estimates average them. then calculate δ vals.

$$t_0 = t_3 - e^M a_3$$

$$t_0 = t_2 - e^M a_2$$

$$t_0 = t_4 - e^M a_4$$

Find D : again, average the 2 estimates.

$$D = V_n \cdot \sigma \sqrt{2\pi} \delta'_n \cdot \exp\left(\frac{(\ln \delta_n - M)^2}{2\phi^2}\right)$$

Run with all pairs in $n=2,3,4$. Pick pair that minimizes MSE from $t_1 \rightarrow t_5$.

calculate ϕ_n for all 5 points. Define $\text{erf}_n = \text{erf}\left(\frac{\ln \delta_n - M}{\sigma \sqrt{2}}\right)$

Find θ_s, θ_e :

$$\phi_n = \theta_s + \frac{\theta_e - \theta_s}{2} (1 + \text{erf}_n)$$

$$\theta_s = \phi_n - \frac{\Delta \theta}{2} (1 + \text{erf}_n)$$

$$\Delta \theta = \theta_e - \theta_s = 2 \frac{\phi_a - \phi_b}{\text{erf}_a - \text{erf}_b}$$

$$\theta_e = \theta_s + \Delta \theta$$

Run θ finder with $n=1,3$. Select this θ_s . Run θ finder with $n=3,5$. Select this θ_e .