

Now defining:  $\psi_1 = \sqrt{\mu^2 + 2\alpha}$  and evaluating (6)

$$\frac{\log \left[ \frac{B - (-\mu + \psi_1)}{\alpha} \right]}{\frac{2\psi_1}{\alpha}} - \log \left[ \frac{0 + \mu - \psi_1}{\frac{\mu + \psi_1 + 0}{\alpha}} \right] = \frac{\alpha}{2} (t - T) \quad / \cdot \frac{2\psi_1}{\alpha} \text{ and rearranging}$$

$$\log \left[ \frac{\alpha B + \mu - \psi_1}{\alpha B + \mu + \psi_1} \right] - \log \left[ \frac{\mu - \psi_1}{\mu + \psi_1} \right] = \psi_1 (t - T)$$

$$\log \left[ \frac{(\alpha B + \mu - \psi_1)}{(\alpha B + \mu + \psi_1)} \cdot \frac{(\mu + \psi_1)}{(\mu - \psi_1)} \right] = \psi_1 (t - T) \quad / e^{(\cdot)}$$

$$\frac{\alpha B + \mu - \psi_1}{\alpha B + \mu + \psi_1} = \frac{(\mu - \psi_1)}{(\mu + \psi_1)} \cdot e^{\psi_1 (t - T)}$$

Let's define this as H

then:  $\alpha B + \mu - \psi_1 = (\alpha B + \mu + \psi_1) \cdot H$

So:  $\alpha B(1 - H) = \psi_1 - \mu + H \cdot (\mu + \psi_1)$  / Replacing H on the right side

$$\alpha B(1 - H) = \psi_1 - \mu + (\mu - \psi_1) e^{\psi_1 (t - T)}$$

$$\alpha B(1 - H) = (1 - e^{\psi_1 (t - T)}) \cdot (\psi_1 - \mu)$$

$$B = \frac{(1 - e^{\psi_1 (t - T)}) (\psi_1 - \mu)}{\alpha(1 - H)} = \frac{(1 - e^{\psi_1 (t - T)}) (\psi_1 - \mu)}{\alpha \left( 1 - \frac{(\mu - \psi_1)}{(\mu + \psi_1)} e^{\psi_1 (t - T)} \right)}$$

$$= \frac{(1 - e^{\psi_1 (t - T)}) (\psi_1 - \mu)}{\alpha (\mu + \psi_1 - (\mu - \psi_1) e^{\psi_1 (t - T)})}$$

$\mu + \psi_1$