

By the layer cake representation theorem,  $\varphi_+(x)$  can be written as

$$\begin{aligned}
\varphi_+(x) &= \int_0^{\varphi_+(x)} ds \\
&= \int_0^\infty \mathbf{1}\{\varphi_+(x) > s\} ds \\
&= \sum_{k=0}^\infty \int_0^1 \mathbf{1}\{\varphi_+(x) > s+k\} ds \\
&= \int_0^1 \sum_{k=0}^\infty \mathbf{1}\{\varphi_+(x) > s+k\} ds \\
&= \int_0^1 \sum_{k=0}^\infty \mathbf{1}\{\varphi(x) > s+k\} ds \\
&= \int_0^1 \sum_{k=0}^\infty \mathbf{1}_{A_k^+(\varphi, s)}(x) ds,
\end{aligned} \tag{A.3}$$

where  $A_k^+(f, s) = \{y \in \mathbb{R}; f(y) > s+k\}$  for any function  $f$ . The fourth equality in (A.3) follows from Fubini's theorem. Similarly, the nonpositive function  $\varphi_-(x)$  can be represented as

$$\begin{aligned}
\varphi_-(x) &= - \int_0^\infty \mathbf{1}\{\varphi_-(x) \leq -s\} ds \\
&= - \sum_{k=0}^\infty \int_0^1 \mathbf{1}\{\varphi_-(x) \leq -(s+k)\} ds \\
&= - \int_0^1 \sum_{k=0}^\infty \mathbf{1}\{\varphi_-(x) \leq -(s+k)\} ds \\
&= - \int_0^1 \sum_{k=0}^\infty \mathbf{1}\{\varphi(x) \leq -(s+k)\} ds \\
&= - \int_0^1 \sum_{k=0}^\infty \mathbf{1}_{A_k^-(\varphi, s)}(x) ds.
\end{aligned}$$

where  $A_k^-(f, s) = \{y \in \mathbb{R}; f(y) \leq -(s+k)\}$  for any function  $f$ . Similarly,  $\psi_+(x)$  and  $\psi_-(x)$  are written as follows:

$$\begin{aligned}
\psi_+(x) &= \int_0^1 \sum_{k=0}^\infty \mathbf{1}_{A_k^+(\psi, s)}(x) ds, \\
\psi_-(x) &= - \int_0^1 \sum_{k=0}^\infty \mathbf{1}_{A_k^-(\psi, s)}(x) ds.
\end{aligned}$$