

$$f(y) = (\lambda_0 + \lambda_1 y) e^{(-\lambda_0 y - \frac{1}{2} \lambda_1 y^2)}$$

$$S(t) = P(T > t) = \int_t^{\infty} (\lambda_0 + \lambda_1 y) e^{(-\lambda_0 y - \frac{1}{2} \lambda_1 y^2)} dy$$

$$= \lim_{b \rightarrow \infty} \left[-e^{\frac{-(\lambda_1 y^2)}{2} - \lambda_0 y} \right]_t^b$$

$$= \lim_{b \rightarrow \infty} \left[-e^{\frac{-\lambda_1 b^2}{2} - \lambda_0 b} \right] + e^{\frac{-\lambda_1 t^2}{2} - \lambda_0 t}$$

$$= \lim_{b \rightarrow \infty} \left[\left(-e^{\frac{-\lambda_1 b^2}{2} - \lambda_0 b} \right) \right] + e^{\frac{-\lambda_1 t^2}{2} - \lambda_0 t}$$

if: $\lambda_1 \in \mathbb{R}, \lambda_0 > 0$

$$S(t) = e^{\frac{-\lambda_1 t^2}{2} - \lambda_0 t}, \quad \lambda_1 \in \mathbb{R} \wedge \lambda_0 > 0$$

$$h(t) = \frac{f(t)}{S(t)} = \frac{(\lambda_0 + \lambda_1 t) e^{(-\lambda_0 t - \frac{1}{2} \lambda_1 t^2)}}{\frac{-\lambda_1 t}{e^{\frac{1}{2} \lambda_1 t^2}} - \lambda_0 t} = \lambda_0 + \lambda_1 t$$

$$h(t) = \lambda_0 + \lambda_1 t$$

$$H(t) = -\log(S(t))$$

$$= -\log\left(e^{\frac{-\lambda_1 t^2}{2}} - \lambda_0 t\right)$$

$$= -\left(-\frac{\lambda_1 t^2}{2} - \lambda_0 t\right)$$

$$H(t) = \frac{\lambda_1 t^2}{2} + \lambda_0 t$$