$$
\begin{aligned}
t_0 &< t < T; T \to \infty \\
t &= t_0 \Rightarrow I(t) = 1 \text{ if } F'(H_0)g(t) > R \\
t_0 &< t \leq t^* \Rightarrow I(t) = 1 \\
t^* &< t \Rightarrow I(t) = \frac{\left(\frac{\alpha A}{r}\right)^{\frac{1}{1-\alpha}}}{\left(\frac{\alpha A}{r}\right)^{\frac{\alpha}{1-\alpha}} (t - t^*) + H(t^*)} \\
I(t) &= \left(\left(\frac{\alpha A}{r}\right)^{-1} (t - t^*) + 1\right)^{-1}
\end{aligned}
$$