

i.e

$$\frac{u^{2N} S_u^2 \det(\Lambda)}{2^N \omega_N} \sim \underbrace{X^N}_{\sim \exp}$$

So $N=1 \Rightarrow \frac{u^2 S_u^2 \det(\Lambda)}{2 \omega_N^2} \sim \exp(1)$

$$1 - e^{-\lambda x} \Rightarrow S_u^2 \sim \exp\left(\frac{u^2 \det(\Lambda)}{2 \omega_N}\right)$$

$X \sim \exp(\lambda)$

$\Rightarrow aY \sim \exp\left(\frac{\lambda}{a}\right)$

$$P(aY > x) = e^{-\lambda x/a} \cdot S_u = 2 \sqrt{2(u-v)/\lambda}$$

$$\Rightarrow \frac{S_u^2}{8} \sim \frac{u-v}{\lambda}$$

$$\begin{aligned} u-v \\ \sim \exp(1) \end{aligned}$$