

P/

$$\frac{\int_{-\infty}^x h(u) p_X(u) du}{P(X \leq x)}$$

is

$$\frac{\int_{-\infty}^{x'} h(u) p_X(u) du}{P(X \leq x')}$$

//

$$\frac{\int_{-\infty}^x h(u) p_X(u) du}{P(X \leq x')} + \frac{\int_x^{x'} h(u) p_X(u) du}{P(X \leq x')}$$

↓

$$\Rightarrow \frac{\int_{-\infty}^x h(u) p_X(u) du + h(x) P(x \leq X \leq x')}{P(X \leq x')}$$

//

$$P(X \leq x) + P(x < X \leq x')$$

$$h(u) = P(Y \leq y | X = u)$$

$$P(X \leq x, Y \leq y) = \int_{-\infty}^x h(u) p_X(u) du$$

~~a/b~~

$$\frac{a}{c} \geq \frac{a+tb}{c+tb}$$

\Leftrightarrow

$$ac + ab \leq ac + tbc$$

$$\Leftrightarrow a \geq c$$



which we have here!