

$$\int_u^\infty M \mathbb{I}[M > u] \neq \frac{d}{du} P(M \leq u)$$

$$r(t, s, t+h) =$$

$$= r(t, s=t) + \frac{\partial r}{\partial s}(t, s=t)h + \frac{1}{2} \nabla_s^2 r(t, s=t)h^2$$

$$x e^{-x^2/2}$$

$$\int x e^{-x^2/2}$$

$$\int u e^{-u^2/2}$$

