

WTS:  $P(|\nabla^2 X(\tau)| / u +$

①

$$P(|\nabla^2 X(\tau)| / X(\tau) + \Lambda(\tau) / \sigma^2| > \varepsilon) \parallel u(\tau)$$

$$= P\left(\left|\frac{\nabla^2 X(\tau)}{X(\tau)} + \frac{\Lambda(\tau)}{\sigma^2}\right| > \varepsilon, u(B_{\varepsilon}(\tau))\right)$$

$f(b) > v$

$\lim_{\varepsilon \rightarrow 0}$

$$P(M^{\varepsilon}(B_{\varepsilon}(\tau)))$$

$f(b) > v$  note dan has calculated this already.

$\varepsilon \rightarrow \eta$

~~Numerator~~

$= \lim$

~~$\eta \rightarrow 0$~~

$$E\left[\mu_{\varepsilon}(B_{\varepsilon}(\tau)) \mathbb{1}\left[\left|\frac{\nabla^2 X(\tau)}{X(\tau)} + \frac{\Lambda(\tau)}{\sigma^2}\right| > \varepsilon\right]\right]$$

$$E[\mu_{\varepsilon}(B_{\varepsilon}(\tau))] + o(\varepsilon^N)$$

$+o(\varepsilon^N)$

Numerator:  $\mu_{\varepsilon}(B_{\varepsilon}(\tau)) \mathbb{1}\left[\left|\frac{\nabla^2 X(\tau)}{X(\tau)} + \frac{\Lambda(\tau)}{\sigma^2}\right| > \varepsilon\right]$

~~1/2~~

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