

$$P(E | a = a_0)$$

So from the claim, have:

$$\int P(E | a = a_0, b = b_0) P(b = b_0 | a = a_0) db_0$$

$$P(E | \mathcal{M}_u, \mathcal{M}_v)$$

$$\mathcal{M}_v^u$$

$$\begin{matrix} \mathcal{M}^u \\ \mathcal{M}_v \end{matrix}$$

$$= \int P(E | \mathcal{M}_u) P(\mathcal{M}_u | \mathcal{M}) du.$$

$$\text{Let } C_v = \{t \in T : X(t/\sqrt{X(0)}) \geq v\}$$

$$P(B_\varepsilon^-(X(0), v) \subseteq C_v \subseteq B_\varepsilon^+(X(0), v) | \mathcal{M}_v)$$

$$\rightarrow 1$$