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$$\mathbb{P} \left(\sup_t \mu(t)X + \varepsilon(t) < \frac{\varepsilon}{a} \right)$$

$\mu(t)$ is bounded above (by compactness)
by M say.

so $\sup \mu(t)X + \varepsilon(t) \leq MX + \varepsilon(t) \sup_t \varepsilon(t)$

note that $\varepsilon > |\mu| < \varepsilon$

then $\varepsilon < \eta/2$.

so $\sup \mu^3 \nu(t) > \eta$

$$\nu^3 \nu(s) = \sum_{\alpha} \nu \nu_{\alpha}(s) + \varepsilon(s)$$

$\Rightarrow \sup_s \varepsilon(s)$