Send $b \to -\infty$

$$b = \Phi^{-1}(\Phi(t)) \qquad b \to -\infty!$$

$$t_- = -t\,!$$

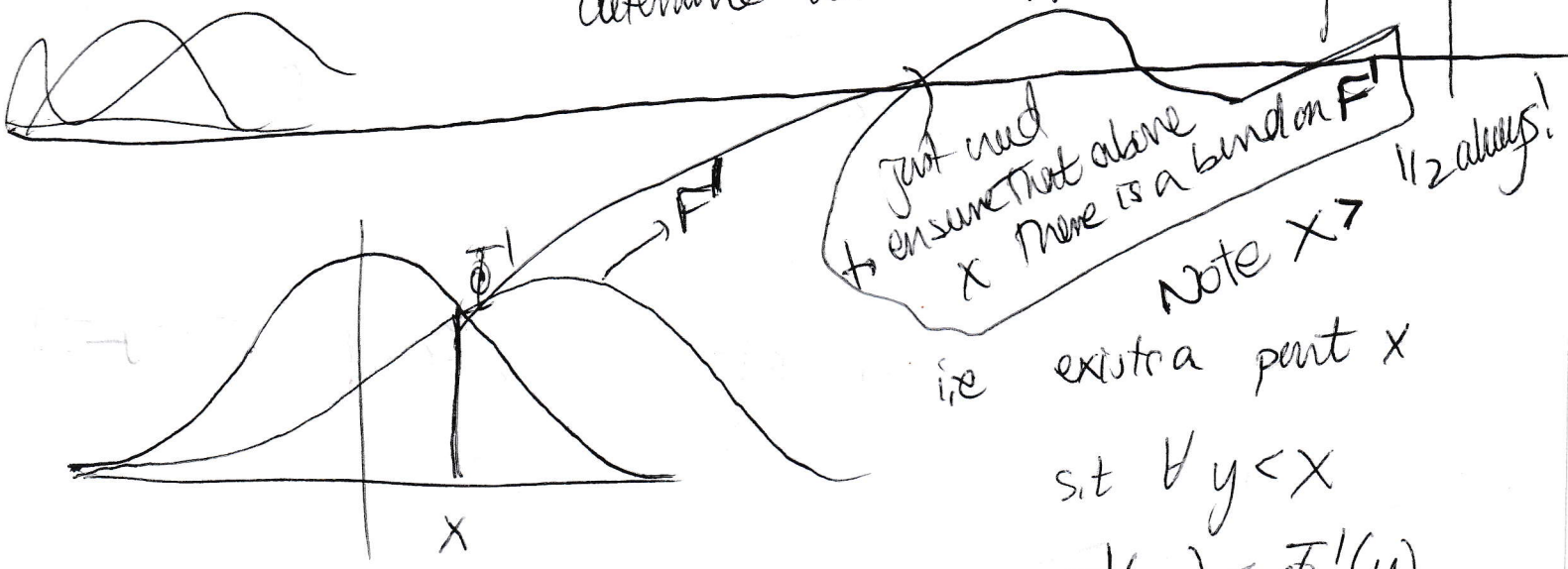
$$F'(a) \leq \frac{(2-t)^2\, a_+}{(a-b)^2} + \frac{(2-t)}{a-b}$$

need expressions for the tail of F to control.

Whynt:

determine what happens here!

As the sup always has a positive skew



i.e. exists a point x s.t. $\forall y < x$

$$F'(y) < \Phi'(y)$$

as can scale so that marginally all distribution of $\nabla^3 Y(s) | \nabla Y(t), \nabla^2 Y(t)$ are $N(0,1)$!

as the sup of Gaussians puts less weight on larger tails.

This combined with prior results may work.