So the integral converges to:

$$\mathbb{E}\left[|\det \nabla^2 X(\tau)| \, \mathbb{1}[X(\tau) > v] \, \mathbb{1}\left[\left|\frac{\nabla^2 X(\tau)}{X(\tau)} + \frac{\Lambda(\tau)}{\sigma^2}\right| > y\right] \,\middle|\, \nabla X(\tau) = 0\right] \times p_{\nabla X(\tau)}(0)$$

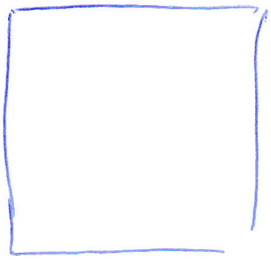
Denom: $\mathbb{E}\left[|\det \nabla^2 X(\tau)| \, \mathbb{1}[X(\tau) > v] \,\middle|\, \nabla X(\tau) = 0\right] \times p_{\nabla X(\tau)}(0)$

cancels!

||

$\int$

$X(\tau) > 0$



Seeing Tiggy xx