



319. SAR
 80.7
 482.82 mels

2B

BRITISH EMBASSY
 BELGRADE

$$\nabla^2 f|_{R=u} = 2au + b \rightarrow \text{not dependent on } u!$$

2320
 319.
 987

$$\int \mathbb{1}[at + X > u]$$

~~$$\nabla^2 f \in D$$~~

~~$$\nabla f = au$$~~

$$\begin{pmatrix} \end{pmatrix}$$

$$\mathbb{1}[$$

$$P(N(0,1) > u - \lambda \nabla^2 f)$$

$$E[|dt \nabla^2 f(t)| \mathbb{1}[\nabla^2 f(t) \in D, f(t) > u]]$$

$$K^{-1/2} \begin{pmatrix} f \\ \nabla^2 f \end{pmatrix}$$

$$\Rightarrow \Phi^{-1}(u - \lambda \nabla^2 f)$$

$$\nabla^2 f(t) | f(t) = v$$

$$= \boxed{\lambda v + \omega}$$

$$f(t) | \nabla^2 f = \lambda \nabla^2 f + \omega$$