

1 CAS_general Theory

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Parent Theories: prob_PAND_CSP

1.1 Definitions

[UNIONL_def]

$\vdash (\text{UNIONL } [] = \{\}) \wedge \forall s\ ss. \text{ UNIONL } (s::ss) = s \cup \text{UNIONL } ss$

1.2 Theorems

[ALL_DISTINCT_RVg_def]

$\vdash \text{ALL_DISTINCT_RVg}$
 $[A_0; A_1; A_2; A_3; A_4; A_5; A_6; A_7; A_8; A_9; A_{10}] p t \iff$
 $\text{All_distinct_events } p$
 $[A_6; A_7; \text{D_AND } A_4 (\text{D_BEFORE } A_3 A_4);$
 $\text{D_AND } A_5 (\text{D_BEFORE } A_4 A_5);$
 $\text{D_OR } (\text{D_AND } A_9 (\text{D_BEFORE } A_8 A_9))$
 $(\text{D_AND } A_8 (\text{D_BEFORE } A_{10} A_8)); \text{D_AND } (\text{D_AND } A_0 A_1) A_2] t \wedge$
 rv_gt0_ninfinity
 $[A_0; A_1; A_2; A_3; A_4; A_5; A_6; A_7; A_8; A_9; A_{10}] \wedge$
 $\forall s.$
 ALL_DISTINCT
 $(\text{MAP } (\lambda a. a s)$
 $[A_0; A_1; A_2; A_3; A_4; A_5; A_6; A_7; A_8; A_9; A_{10}])$

[ALL_DISTINCT_RVg_ind]

$\vdash \forall P.$
 $(\forall A_0 A_1 A_2 A_3 A_4 A_5 A_6 A_7 A_8 A_9 A_{10} p t.$
 $P [A_0; A_1; A_2; A_3; A_4; A_5; A_6; A_7; A_8; A_9; A_{10}] p t) \wedge$
 $(\forall v_4. P [] (\text{FST } v_4) (\text{SND } v_4)) \wedge$
 $(\forall v_7 v_8. P [v_7] (\text{FST } v_8) (\text{SND } v_8)) \wedge$
 $(\forall v_{12} v_{11} v_{13}. P [v_{12}; v_{11}] (\text{FST } v_{13}) (\text{SND } v_{13})) \wedge$
 $(\forall v_{18} v_{17} v_{16} v_{19}. P [v_{18}; v_{17}; v_{16}] (\text{FST } v_{19}) (\text{SND } v_{19})) \wedge$
 $(\forall v_{25} v_{24} v_{23} v_{22} v_{26}.$
 $P [v_{25}; v_{24}; v_{23}; v_{22}] (\text{FST } v_{26}) (\text{SND } v_{26})) \wedge$
 $(\forall v_{33} v_{32} v_{31} v_{30} v_{29} v_{34}.$
 $P [v_{33}; v_{32}; v_{31}; v_{30}; v_{29}] (\text{FST } v_{34}) (\text{SND } v_{34})) \wedge$
 $(\forall v_{42} v_{41} v_{40} v_{39} v_{38} v_{37} v_{43}.$
 $P [v_{42}; v_{41}; v_{40}; v_{39}; v_{38}; v_{37}] (\text{FST } v_{43}) (\text{SND } v_{43})) \wedge$
 $(\forall v_{52} v_{51} v_{50} v_{49} v_{48} v_{47} v_{46} v_{53}.$
 $P [v_{52}; v_{51}; v_{50}; v_{49}; v_{48}; v_{47}; v_{46}] (\text{FST } v_{53})$
 $(\text{SND } v_{53})) \wedge$
 $(\forall v_{63} v_{62} v_{61} v_{60} v_{59} v_{58} v_{57} v_{56} v_{64}.$
 $P [v_{63}; v_{62}; v_{61}; v_{60}; v_{59}; v_{58}; v_{57}; v_{56}] (\text{FST } v_{64})$
 $(\text{SND } v_{64})) \wedge$

$$\begin{aligned}
& (\forall v_{75} \ v_{74} \ v_{73} \ v_{72} \ v_{71} \ v_{70} \ v_{69} \ v_{68} \ v_{67} \ v_{76} \cdot \\
& \quad P [v_{75}; \ v_{74}; \ v_{73}; \ v_{72}; \ v_{71}; \ v_{70}; \ v_{69}; \ v_{68}; \ v_{67}] \\
& \quad (\text{FST } v_{76}) \ (\text{SND } v_{76})) \wedge \\
& (\forall v_{88} \ v_{87} \ v_{86} \ v_{85} \ v_{84} \ v_{83} \ v_{82} \ v_{81} \ v_{80} \ v_{79} \ v_{89} \cdot \\
& \quad P [v_{88}; \ v_{87}; \ v_{86}; \ v_{85}; \ v_{84}; \ v_{83}; \ v_{82}; \ v_{81}; \ v_{80}; \ v_{79}] \\
& \quad (\text{FST } v_{89}) \ (\text{SND } v_{89})) \wedge \\
& (\forall v_{106} \ v_{105} \ v_{104} \ v_{103} \ v_{102} \ v_{101} \ v_{100} \ v_{99} \ v_{98} \ v_{97} \ v_{96} \ v_{92} \\
& \quad v_{93} \ v_{107} \cdot \\
& \quad P \\
& \quad (v_{106} :: v_{105} :: v_{104} :: v_{103} :: v_{102} :: v_{101} :: v_{100} :: v_{99} :: \\
& \quad v_{98} :: v_{97} :: v_{96} :: v_{92} :: v_{93}) \ (\text{FST } v_{107}) \\
& \quad (\text{SND } v_{107})) \Rightarrow \\
& \forall v \ v_1 \ v_2. \ P \ v \ v_1 \ v_2
\end{aligned}$$

[CAS_general_final]

$$\begin{aligned}
& \vdash \forall PA \ PB \ PS \ MS \ MA \ MB \ B_a \ B_d \ CS \ SS \ P \ B. \\
& (\forall s. \\
& \quad \text{ALL_DISTINCT} \\
& \quad [MA \ s; \ MS \ s; \ PA \ s; \ PB \ s; \ PS \ s; \ MB \ s; \ P \ s; \ B_d \ s; \\
& \quad B_a \ s; \ CS \ s; \ SS \ s]) \wedge (\text{D_BEFORE } B_a \ P = \text{NEVER}) \Rightarrow \\
& (\text{D_OR} \\
& \quad (\text{D_OR} \\
& \quad (\text{D_AND} (\text{shared_spare } PA \ PB \ PS \ PS) \\
& \quad (\text{shared_spare } PB \ PA \ PS \ PS)) \\
& \quad (\text{D_OR} (\text{P_AND } MS \ MA) (\text{CSP } MA \ MB))) \\
& \quad (\text{WSP } (\text{FDEP } (\text{D_OR } CS \ SS) \ P) (\text{FDEP } (\text{D_OR } CS \ SS) \ B_a) \\
& \quad (\text{FDEP } (\text{D_OR } CS \ SS) \ B_d)) = \\
& \quad \text{D_OR } CS \\
& \quad (\text{D_OR } SS \\
& \quad (\text{D_OR } (\text{D_AND } MA \ (\text{D_BEFORE } MS \ MA)) \\
& \quad (\text{D_OR } (\text{D_AND } MB \ (\text{D_BEFORE } MA \ MB))) \\
& \quad (\text{D_OR } (\text{D_AND } B_a \ (\text{D_BEFORE } P \ B_a))) \\
& \quad (\text{D_OR } (\text{D_AND } P \ (\text{D_BEFORE } B_d \ P))) \\
& \quad (\text{D_AND } (\text{D_AND } PA \ PB) \ PS)))))))
\end{aligned}$$

[CAS_general_PROB]

$$\begin{aligned}
& \vdash \forall CS \ SS \ MA \ MS \ MB \ P \ B_a \ B_d \ PA \ PB \ PS \ p \ t \ f_MA \ f_BP \ f_P \\
& \quad f_cond_P_B \ f_MB_MA \ f_cond_MA_MB. \\
& 0 \leq t \wedge \text{prob_space } p \wedge (\text{D_BEFORE } B_a \ P = \text{NEVER}) \wedge \\
& \text{ALL_DISTINCT_RVg} \\
& \quad [PA; \ PB; \ PS; \ MS; \ MA; \ MB; \ CS; \ SS; \ P; \ B_a; \ B_d] \ p \ t \wedge \\
& \text{indep_vars_setsg} \\
& \quad [PA; \ PB; \ PS; \ MS; \ MA; \ MB; \ CS; \ SS; \ P; \ B_a; \ B_d] \ p \ t \wedge \\
& \text{DISJOINT_WSP } P \ B_a \ B_d \ t \wedge \\
& (\forall x \ y. \\
& \quad \text{cond_density lborel lborel } p \ (\lambda s. \ \text{real } (B_a \ s)) \\
& \quad (\lambda s. \ \text{real } (P \ s)) \ y \ f_BP \ f_P \ f_cond_P_B) \wedge \\
& \text{den_gt0_ninfinity } f_BP \ f_P \ f_cond_P_B \wedge \\
& \text{cont_CDF } p \ (\lambda s. \ \text{real } (B_d \ s)) \wedge
\end{aligned}$$

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measurable_CDF p ( $\lambda s. \text{real}(B_d s)) \wedge$ 
( $\forall x y.$ 
  cond_density lborel lborel p ( $\lambda s. \text{real}(MB s))$ 
    ( $\lambda s. \text{real}(MA s)) y f_{MB\_MA} f_{MA} f_{cond\_MA\_MB}) \wedge$ 
  den_gt0_ninfinity f_{MB\_MA} f_{MA} f_{cond\_MA\_MB} \wedge
  indep_varp p (pair_measure lborel lborel)
    ( $\lambda x. (\text{real}(MB x), \text{real}(MA x)))$  lborel
    ( $\lambda x. \text{real}(MS x)) \wedge (\forall x. f_{MB\_MA} x \neq \text{PosInf}) \wedge$ 
  cont_CDF p ( $\lambda s. \text{real}(MS s)) \wedge$ 
  measurable_CDF p ( $\lambda s. \text{real}(MS s)) \Rightarrow$ 
  (prob p
    (DFT_event p
      (D_OR
        (D_OR
          (D_AND (shared_spare PA PB PS PS)
            (shared_spare PB PA PS PS))
          (D_OR (P_AND MS MA) (CSP MA MB)))
        (WSP (FDEP (D_OR CS SS) P)
          (FDEP (D_OR CS SS) B_a)
          (FDEP (D_OR CS SS) B_d))) t) =
      CDF p ( $\lambda s. \text{real}(CS s)) t + CDF p (\lambda s. \text{real}(SS s)) t +$ 
      pos_fn_integral lborel
        ( $\lambda y.$ 
          f_MA y \times
          (indicator_fn {u | 0 \leq u \wedge u \leq t} y \times
            CDF p ( $\lambda s. \text{real}(MS s)) y)) +$ 
      pos_fn_integral lborel
        ( $\lambda y.$ 
          indicator_fn {u | 0 \leq u \wedge u \leq t} y \times f_MA y \times
          pos_fn_integral lborel
            ( $\lambda x.$ 
              indicator_fn {w | y < w \wedge w \leq t} x \times
              f_cond_MA_MB y x)) +
        pos_fn_integral lborel
          ( $\lambda y.$ 
            indicator_fn {u | 0 \leq u \wedge u \leq t} y \times f_P y \times
            pos_fn_integral lborel
              ( $\lambda x.$ 
                indicator_fn {w | y < w \wedge w \leq t} x \times
                f_cond_P_B y x)) +
          pos_fn_integral lborel
            ( $\lambda y.$ 
              f_P y \times
              (indicator_fn {u | 0 \leq u \wedge u \leq t} y \times
                CDF p ( $\lambda s. \text{real}(B_d s)) y))) +$ 
            CDF p ( $\lambda s. \text{real}(PA s)) t \times CDF p (\lambda s. \text{real}(PB s)) t \times$ 
            CDF p ( $\lambda s. \text{real}(PS s)) t -$ 
            CDF p ( $\lambda s. \text{real}(CS s)) t \times CDF p (\lambda s. \text{real}(SS s)) t -$ 
            CDF p ( $\lambda s. \text{real}(CS s)) t \times$ 

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pos_fn_integral lborel
  ( $\lambda y.$ 
     $f_{MA} y \times$ 
    ( $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times$ 
      $\text{CDF } p (\lambda s. \text{real } (MS s)) y) -$ 
     $\text{CDF } p (\lambda s. \text{real } (CS s)) t \times$ 
    pos_fn_integral lborel
      ( $\lambda y.$ 
         $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f_{MA} y \times$ 
        pos_fn_integral lborel
          ( $\lambda x.$ 
             $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 
             $f_{cond\_MA\_MB} y x) -$ 
        CDF  $p (\lambda s. \text{real } (CS s)) t \times$ 
        (pos_fn_integral lborel
          ( $\lambda y.$ 
             $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f_{P} y \times$ 
            pos_fn_integral lborel
              ( $\lambda x.$ 
                 $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 
                 $f_{cond\_P\_B} y x) +$ 
            pos_fn_integral lborel
              ( $\lambda y.$ 
                 $f_{P} y \times$ 
                ( $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times$ 
                  $\text{CDF } p (\lambda s. \text{real } (B_d s)) y) -$ 
            CDF  $p (\lambda s. \text{real } (CS s)) t \times \text{CDF } p (\lambda s. \text{real } (PA s)) t \times$ 
            CDF  $p (\lambda s. \text{real } (PB s)) t \times \text{CDF } p (\lambda s. \text{real } (PS s)) t -$ 
            CDF  $p (\lambda s. \text{real } (SS s)) t \times$ 
            pos_fn_integral lborel
              ( $\lambda y.$ 
                 $f_{MA} y \times$ 
                ( $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times$ 
                  $\text{CDF } p (\lambda s. \text{real } (MS s)) y) -$ 
              CDF  $p (\lambda s. \text{real } (SS s)) t \times$ 
              pos_fn_integral lborel
                ( $\lambda y.$ 
                   $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f_{MA} y \times$ 
                  pos_fn_integral lborel
                    ( $\lambda x.$ 
                       $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 
                       $f_{cond\_MA\_MB} y x) -$ 
                CDF  $p (\lambda s. \text{real } (SS s)) t \times$ 
                (pos_fn_integral lborel
                  ( $\lambda y.$ 
                     $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f_{P} y \times$ 
                    pos_fn_integral lborel
                      ( $\lambda x.$ 
                         $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 

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f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
   CDF p (λ s. real (B_d s)) y))) -
CDF p (λ s. real (SS s)) t × CDF p (λ s. real (PA s)) t ×
CDF p (λ s. real (PB s)) t × CDF p (λ s. real (PS s)) t -
pos_fn_integral lborel
(λ y.
  f_MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) -
pos_fn_integral lborel
(λ y.
  f_MA y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
   CDF p (λ s. real (MS s)) y)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
   CDF p (λ s. real (B_d s)) y))) -
pos_fn_integral lborel
(λ y.
  f_MA y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
   CDF p (λ s. real (MS s)) y)) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
(pos_fn_integral lborel
(λ y.

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indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-P y ×
pos_fn_integral lborel
(λx.
  indicator_fn {w | y < w ∧ w ≤ t} x ×
  f_-cond_P_B y x)) +
pos_fn_integral lborel
(λy.
  f_-P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
    CDF p (λs. real (B_d s)) y))) -
pos_fn_integral lborel
(λy.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-MA y ×
  pos_fn_integral lborel
  (λx.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_-cond_MA_MB y x)) ×
  CDF p (λs. real (PA s)) t × CDF p (λs. real (PB s)) t ×
  CDF p (λs. real (PS s)) t -
  (pos_fn_integral lborel
  (λy.
    indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-P y ×
    pos_fn_integral lborel
    (λx.
      indicator_fn {w | y < w ∧ w ≤ t} x ×
      f_-cond_P_B y x)) +
    pos_fn_integral lborel
    (λy.
      f_-P y ×
      (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
        CDF p (λs. real (B_d s)) y))) ×
    CDF p (λs. real (PA s)) t × CDF p (λs. real (PB s)) t ×
    CDF p (λs. real (PS s)) t +
    CDF p (λs. real (CS s)) t × CDF p (λs. real (SS s)) t ×
    pos_fn_integral lborel
    (λy.
      f_-MA y ×
      (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
        CDF p (λs. real (MS s)) y)) +
    CDF p (λs. real (CS s)) t × CDF p (λs. real (SS s)) t ×
    pos_fn_integral lborel
    (λy.
      indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-MA y ×
      pos_fn_integral lborel
      (λx.
        indicator_fn {w | y < w ∧ w ≤ t} x ×
        f_-cond_MA_MB y x)) +
      CDF p (λs. real (CS s)) t × CDF p (λs. real (SS s)) t ×
      (pos_fn_integral lborel

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$$\begin{aligned}
& (\lambda y. \\
& \quad \text{indicator_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f\_P y \times \\
& \quad \text{pos_fn_integral lborel} \\
& \quad (\lambda x. \\
& \quad \quad \text{indicator_fn } \{w \mid y < w \wedge w \leq t\} x \times \\
& \quad \quad f\_cond\_P\_B y x)) + \\
& \quad \text{pos_fn_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_P y \times \\
& \quad \quad (\text{indicator_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times \\
& \quad \quad \text{CDF } p (\lambda s. \text{real } (B\_d s)) y))) + \\
& \quad \text{CDF } p (\lambda s. \text{real } (CS s)) t \times \text{CDF } p (\lambda s. \text{real } (SS s)) t \times \\
& \quad \text{CDF } p (\lambda s. \text{real } (PA s)) t \times \text{CDF } p (\lambda s. \text{real } (PB s)) t \times \\
& \quad \text{CDF } p (\lambda s. \text{real } (PS s)) t + \\
& \quad \text{CDF } p (\lambda s. \text{real } (CS s)) t \times \\
& \quad \text{pos_fn_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_MA y \times \text{CDF } p (\lambda s. \text{real } (MS s)) y \times \\
& \quad \quad \text{indicator_fn } \{y' \mid 0 \leq y' \wedge y' \leq t\} y \times \\
& \quad \quad \text{pos_fn_integral lborel} \\
& \quad \quad (\lambda x. \\
& \quad \quad \quad f\_cond\_MA\_MB y x \times \\
& \quad \quad \quad \text{indicator_fn } \{x' \mid y < x' \wedge x' \leq t\} x)) + \\
& \quad \text{CDF } p (\lambda s. \text{real } (CS s)) t \times \\
& \quad \text{pos_fn_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_MA y \times \\
& \quad \quad (\text{indicator_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f\_P y \times \\
& \quad \quad \text{pos_fn_integral lborel} \\
& \quad \quad (\lambda x. \\
& \quad \quad \quad \text{indicator_fn } \{w \mid y < w \wedge w \leq t\} x \times \\
& \quad \quad \quad f\_cond\_P\_B y x)) + \\
& \quad \quad \text{pos_fn_integral lborel} \\
& \quad \quad (\lambda y. \\
& \quad \quad \quad f\_P y \times \\
& \quad \quad \quad (\text{indicator_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times \\
& \quad \quad \quad \text{CDF } p (\lambda s. \text{real } (B\_d s)) y))) + \\
& \quad \text{CDF } p (\lambda s. \text{real } (CS s)) t \times \\
& \quad \text{pos_fn_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_MA y \times \\
& \quad \quad (\text{indicator_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times \\
& \quad \quad \text{CDF } p (\lambda s. \text{real } (MS s)) y)) \times \\
& \quad \text{CDF } p (\lambda s. \text{real } (PA s)) t \times \text{CDF } p (\lambda s. \text{real } (PB s)) t \times \\
& \quad \text{CDF } p (\lambda s. \text{real } (PS s)) t +
\end{aligned}$$


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CDF p (λs. real (CS s)) t ×
pos_fn_integral lborel
(λy.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λx.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
(pos_fn_integral lborel
(λy.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λx.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λy.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λs. real (B_d s)) y))) +
CDF p (λs. real (CS s)) t ×
pos_fn_integral lborel
(λy.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λx.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
CDF p (λs. real (PA s)) t × CDF p (λs. real (PB s)) t ×
CDF p (λs. real (PS s)) t +
CDF p (λs. real (CS s)) t ×
(pos_fn_integral lborel
(λy.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λx.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λy.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λs. real (B_d s)) y))) ×
CDF p (λs. real (PA s)) t × CDF p (λs. real (PB s)) t ×
CDF p (λs. real (PS s)) t +
CDF p (λs. real (SS s)) t ×
pos_fn_integral lborel
(λy.
  f_MA y × CDF p (λs. real (MS s)) y ×

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indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
pos_fn_integral lborel
(λ x.
  f_cond_MA_MB y x ×
  indicator_fn {x' | y < x' ∧ x' ≤ t} x)) +
CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  f_MA y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (MS s)) y)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) +
CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  f_MA y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (MS s)) y)) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×

```

```

(indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) +
CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
CDF p (λ s. real (SS s)) t ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
    CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
pos_fn_integral lborel
(λ y.
  f_MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
    CDF p (λ s. real (B_d s)) y))) +
pos_fn_integral lborel
(λ y.

```

```

f_MA y × CDF p (λ s. real (MS s)) y ×
indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
pos_fn_integral lborel
(λ x.
  f_cond_MA_MB y x ×
  indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
pos_fn_integral lborel
(λ y.
  f_MA y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (MS s)) y)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×

```

```

pos_fn_integral lborel
  ( $\lambda y.$ 
     $f\_MA\ y \times CDF\ p\ (\lambda s.\ real\ (MS\ s))\ y \times$ 
     $indicator\_fn\ \{y' \mid 0 \leq y' \wedge y' \leq t\}\ y \times$ 
    pos_fn_integral lborel
      ( $\lambda x.$ 
         $f\_cond\_MA\_MB\ y\ x \times$ 
         $indicator\_fn\ \{x' \mid y < x' \wedge x' \leq t\}\ x)) -$ 
      CDF\ p\ (\lambda s.\ real\ (CS\ s))\ t \times CDF\ p\ (\lambda s.\ real\ (SS\ s))\ t \times
      pos_fn_integral lborel
        ( $\lambda y.$ 
           $f\_MA\ y \times$ 
           $(indicator\_fn\ \{u \mid 0 \leq u \wedge u \leq t\}\ y \times$ 
           $CDF\ p\ (\lambda s.\ real\ (MS\ s))\ y)) \times$ 
        pos_fn_integral lborel
          ( $\lambda y.$ 
             $indicator\_fn\ \{u \mid 0 \leq u \wedge u \leq t\}\ y \times f\_P\ y \times$ 
            pos_fn_integral lborel
              ( $\lambda x.$ 
                 $indicator\_fn\ \{w \mid y < w \wedge w \leq t\}\ x \times$ 
                 $f\_cond\_P\_B\ y\ x)) +$ 
            pos_fn_integral lborel
              ( $\lambda y.$ 
                 $f\_P\ y \times$ 
                 $(indicator\_fn\ \{u \mid 0 \leq u \wedge u \leq t\}\ y \times$ 
                 $CDF\ p\ (\lambda s.\ real\ (B\_d\ s))\ y)) -$ 
              CDF\ p\ (\lambda s.\ real\ (CS\ s))\ t \times CDF\ p\ (\lambda s.\ real\ (SS\ s))\ t \times
              pos_fn_integral lborel
                ( $\lambda y.$ 
                   $f\_MA\ y \times$ 
                   $(indicator\_fn\ \{u \mid 0 \leq u \wedge u \leq t\}\ y \times$ 
                   $CDF\ p\ (\lambda s.\ real\ (MS\ s))\ y)) \times$ 
                CDF\ p\ (\lambda s.\ real\ (PA\ s))\ t \times CDF\ p\ (\lambda s.\ real\ (PB\ s))\ t \times
                CDF\ p\ (\lambda s.\ real\ (PS\ s))\ t -
                CDF\ p\ (\lambda s.\ real\ (CS\ s))\ t \times CDF\ p\ (\lambda s.\ real\ (SS\ s))\ t \times
                pos_fn_integral lborel
                  ( $\lambda y.$ 
                     $indicator\_fn\ \{u \mid 0 \leq u \wedge u \leq t\}\ y \times f\_MA\ y \times$ 
                    pos_fn_integral lborel
                      ( $\lambda x.$ 
                         $indicator\_fn\ \{w \mid y < w \wedge w \leq t\}\ x \times$ 
                         $f\_cond\_MA\_MB\ y\ x)) \times$ 
                    pos_fn_integral lborel
                      ( $\lambda y.$ 
                         $indicator\_fn\ \{u \mid 0 \leq u \wedge u \leq t\}\ y \times f\_P\ y \times$ 
                        pos_fn_integral lborel
                          ( $\lambda x.$ 
                             $indicator\_fn\ \{w \mid y < w \wedge w \leq t\}\ x \times$ 
                             $f\_cond\_P\_B\ y\ x)) +$ 

```

```

pos_fn_integral lborel
(λ y.
  f_-P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
   CDF p (λ s. real (B_d s)) y))) -
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_-cond_MA_MB y x)) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_-cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_-P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
   CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (CS s)) t ×
pos_fn_integral lborel
(λ y.
  f_-MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_-cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_-P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_-cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_-P y ×

```

```

(indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) -
CDF p (λ s. real (CS s)) t ×
pos_fn_integral lborel
(λ y.
  f_MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (CS s)) t ×
pos_fn_integral lborel
(λ y.
  f_MA y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
    CDF p (λ s. real (MS s)) y)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
    CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (CS s)) t ×
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel

```

```


$$\begin{aligned}
& (\lambda y. \\
& \quad f\_P\ y\ \times \\
& \quad (\text{indicator\_fn}\ \{u \mid 0 \leq u \wedge u \leq t\}\ y\ \times \\
& \quad \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (B\_d\ s))\ y)))\ \times \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (PA\ s))\ t\ \times \text{CDF}\ p\ (\lambda s. \text{real}\ (PB\ s))\ t\ \times \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (PS\ s))\ t\ - \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (SS\ s))\ t\ \times \\
& \quad \text{pos\_fn\_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_MA\ y\ \times \text{CDF}\ p\ (\lambda s. \text{real}\ (MS\ s))\ y\ \times \\
& \quad \quad \text{indicator\_fn}\ \{y' \mid 0 \leq y' \wedge y' \leq t\}\ y\ \times \\
& \quad \quad \text{pos\_fn\_integral lborel} \\
& \quad \quad (\lambda x. \\
& \quad \quad \quad f\_cond\_MA\_MB\ y\ x\ \times \\
& \quad \quad \quad \text{indicator\_fn}\ \{x' \mid y < x' \wedge x' \leq t\}\ x))\ \times \\
& \quad \text{pos\_fn\_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad \text{indicator\_fn}\ \{u \mid 0 \leq u \wedge u \leq t\}\ y\ \times f\_P\ y\ \times \\
& \quad \quad \text{pos\_fn\_integral lborel} \\
& \quad \quad (\lambda x. \\
& \quad \quad \quad \text{indicator\_fn}\ \{w \mid y < w \wedge w \leq t\}\ x\ \times \\
& \quad \quad \quad f\_cond\_P\_B\ y\ x))\ + \\
& \quad \text{pos\_fn\_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_P\ y\ \times \\
& \quad \quad (\text{indicator\_fn}\ \{u \mid 0 \leq u \wedge u \leq t\}\ y\ \times \\
& \quad \quad \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (B\_d\ s))\ y)))\ - \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (SS\ s))\ t\ \times \\
& \quad \text{pos\_fn\_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_MA\ y\ \times \text{CDF}\ p\ (\lambda s. \text{real}\ (MS\ s))\ y\ \times \\
& \quad \quad \text{indicator\_fn}\ \{y' \mid 0 \leq y' \wedge y' \leq t\}\ y\ \times \\
& \quad \quad \text{pos\_fn\_integral lborel} \\
& \quad \quad (\lambda x. \\
& \quad \quad \quad f\_cond\_MA\_MB\ y\ x\ \times \\
& \quad \quad \quad \text{indicator\_fn}\ \{x' \mid y < x' \wedge x' \leq t\}\ x))\ \times \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (PA\ s))\ t\ \times \text{CDF}\ p\ (\lambda s. \text{real}\ (PB\ s))\ t\ \times \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (PS\ s))\ t\ - \\
& \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (SS\ s))\ t\ \times \\
& \quad \text{pos\_fn\_integral lborel} \\
& \quad (\lambda y. \\
& \quad \quad f\_MA\ y\ \times \\
& \quad \quad (\text{indicator\_fn}\ \{u \mid 0 \leq u \wedge u \leq t\}\ y\ \times \\
& \quad \quad \quad \text{CDF}\ p\ (\lambda s. \text{real}\ (MS\ s))\ y))\ \times \\
& \quad \text{pos\_fn\_integral lborel} \\
& \quad (\lambda x. \\
\end{aligned}$$


```

```

indicator_fn {w | y < w ∧ w ≤ t} x ×
f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_MA y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_MA_MB y x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
pos_fn_integral lborel
(λ y.
  f_MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×

```

```

(indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
f_MA y × CDF p (λ s. real (MS s)) y ×
indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
pos_fn_integral lborel
(λ x.
f_cond_MA_MB y x ×
indicator_fn {x' | y < x' ∧ x' ≤ t} x) ×
(pos_fn_integral lborel
(λ y.
indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
pos_fn_integral lborel
(λ x.
indicator_fn {w | y < w ∧ w ≤ t} x ×
f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
f_P y ×
(indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
CDF p (λ s. real (B_d s)) y))) +
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
f_MA y × CDF p (λ s. real (MS s)) y ×
indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
pos_fn_integral lborel
(λ x.
f_cond_MA_MB y x ×
indicator_fn {x' | y < x' ∧ x' ≤ t} x) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
f_MA y ×
(indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
pos_fn_integral lborel
(λ x.
indicator_fn {w | y < w ∧ w ≤ t} x ×
f_cond_P_B y x)) +

```

```

pos_fn_integral lborel
  ( $\lambda y.$ 
     $f\_P\ y \times$ 
    ( $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times$ 
      $\text{CDF } p (\lambda s. \text{real } (B\_d\ s))\ y)) \times$ 
     $\text{CDF } p (\lambda s. \text{real } (PA\ s))\ t \times \text{CDF } p (\lambda s. \text{real } (PB\ s))\ t \times$ 
     $\text{CDF } p (\lambda s. \text{real } (PS\ s))\ t +$ 
     $\text{CDF } p (\lambda s. \text{real } (CS\ s))\ t \times \text{CDF } p (\lambda s. \text{real } (SS\ s))\ t \times$ 
  pos_fn_integral lborel
  ( $\lambda y.$ 
     $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f\_MA\ y \times$ 
    pos_fn_integral lborel
    ( $\lambda x.$ 
       $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 
       $f\_cond\_MA\_MB\ y\ x)) \times$ 
  pos_fn_integral lborel
  ( $\lambda y.$ 
     $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f\_P\ y \times$ 
    pos_fn_integral lborel
    ( $\lambda x.$ 
       $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 
       $f\_cond\_P\_B\ y\ x)) +$ 
  pos_fn_integral lborel
  ( $\lambda y.$ 
     $f\_P\ y \times$ 
    ( $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times$ 
      $\text{CDF } p (\lambda s. \text{real } (B\_d\ s))\ y)) \times$ 
     $\text{CDF } p (\lambda s. \text{real } (PA\ s))\ t \times \text{CDF } p (\lambda s. \text{real } (PB\ s))\ t \times$ 
     $\text{CDF } p (\lambda s. \text{real } (PS\ s))\ t +$ 
     $\text{CDF } p (\lambda s. \text{real } (CS\ s))\ t \times$ 
  pos_fn_integral lborel
  ( $\lambda y.$ 
     $f\_MA\ y \times \text{CDF } p (\lambda s. \text{real } (MS\ s))\ y \times$ 
     $\text{indicator\_fn } \{y' \mid 0 \leq y' \wedge y' \leq t\} y \times$ 
    pos_fn_integral lborel
    ( $\lambda x.$ 
       $f\_cond\_MA\_MB\ y\ x \times$ 
       $\text{indicator\_fn } \{x' \mid y < x' \wedge x' \leq t\} x)) \times$ 
  pos_fn_integral lborel
  ( $\lambda y.$ 
     $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times f\_P\ y \times$ 
    pos_fn_integral lborel
    ( $\lambda x.$ 
       $\text{indicator\_fn } \{w \mid y < w \wedge w \leq t\} x \times$ 
       $f\_cond\_P\_B\ y\ x)) +$ 
  pos_fn_integral lborel
  ( $\lambda y.$ 
     $f\_P\ y \times$ 
    ( $\text{indicator\_fn } \{u \mid 0 \leq u \wedge u \leq t\} y \times$ 
  
```

```

CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t +
CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  f_MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t -
CDF p (λ s. real (CS s)) t × CDF p (λ s. real (SS s)) t ×
pos_fn_integral lborel
(λ y.
  f_MA y × CDF p (λ s. real (MS s)) y ×
  indicator_fn {y' | 0 ≤ y' ∧ y' ≤ t} y ×
  pos_fn_integral lborel
  (λ x.
    f_cond_MA_MB y x ×
    indicator_fn {x' | y < x' ∧ x' ≤ t} x)) ×
(pos_fn_integral lborel
(λ y.
  indicator_fn {u | 0 ≤ u ∧ u ≤ t} y × f_P y ×
  pos_fn_integral lborel
  (λ x.
    indicator_fn {w | y < w ∧ w ≤ t} x ×
    f_cond_P_B y x)) +
pos_fn_integral lborel
(λ y.
  f_P y ×
  (indicator_fn {u | 0 ≤ u ∧ u ≤ t} y ×
  CDF p (λ s. real (B_d s)) y))) ×
CDF p (λ s. real (PA s)) t × CDF p (λ s. real (PB s)) t ×
CDF p (λ s. real (PS s)) t)

```

[CAS_general_reduced]

$\vdash \forall PA PB PS MS MA MB B_a B_d CS SS P B.$
 $(\forall s.$
 ALL_DISTINCT
 $[MA\ s; MS\ s; PA\ s; PB\ s; PS\ s; MB\ s; P\ s; B_d\ s;$
 $B_a\ s; CS\ s; SS\ s]) \wedge (\text{D_BEFORE } B_a\ P = \text{NEVER}) \Rightarrow$
 $(\text{D_OR}$
 $(\text{D_OR}$
 $(\text{D_AND} (\text{shared_spare } PA\ PB\ PS\ PS)$
 $(\text{shared_spare } PB\ PA\ PS\ PS))$
 $(\text{D_OR} (\text{P_AND } MS\ MA) (\text{CSP } MA\ MB)))$
 $(\text{WSP} (\text{FDEP } (\text{D_OR } CS\ SS)\ P) (\text{FDEP } (\text{D_OR } CS\ SS)\ B_a)$
 $(\text{FDEP } (\text{D_OR } CS\ SS)\ B_d)) =$
 D_OR
 $(\text{D_OR}$
 $(\text{D_OR} (\text{D_OR } CS\ SS) (\text{D_OR} (\text{P_AND } MS\ MA) (\text{CSP } MA\ MB)))$
 $(\text{WSP } P\ B_a\ B_d)) (\text{D_AND} (\text{D_AND } PA\ PB)\ PS))$

[CAS_general_UNION_LIST]

$\vdash \forall PA PB PS MS MA MB CS SS P B_a B_d p\ t.$
 $\text{DFT_event } p$
 $(\text{D_OR} CS$
 $(\text{D_OR} SS$
 $(\text{D_OR} (\text{D_AND } MA\ (\text{D_BEFORE } MS\ MA))$
 $(\text{D_OR} (\text{D_AND } MB\ (\text{D_BEFORE } MA\ MB))$
 $(\text{D_OR} (\text{D_AND } B_a\ (\text{D_BEFORE } P\ B_a))$
 $(\text{D_OR} (\text{D_AND } P\ (\text{D_BEFORE } B_d\ P))$
 $(\text{D_AND} (\text{D_AND } PA\ PB)\ PS)))))))\ t =$
 union_list
 $[\text{DFT_event } p\ CS\ t; \text{DFT_event } p\ SS\ t;$
 $\text{DFT_event } p\ (\text{D_AND } MA\ (\text{D_BEFORE } MS\ MA))\ t;$
 $\text{DFT_event } p\ (\text{D_AND } MB\ (\text{D_BEFORE } MA\ MB))\ t;$
 $\text{DFT_event } p$
 $(\text{D_OR} (\text{D_AND } B_a\ (\text{D_BEFORE } P\ B_a))$
 $(\text{D_AND } P\ (\text{D_BEFORE } B_d\ P)))\ t;$
 $\text{DFT_event } p\ (\text{D_AND} (\text{D_AND } PA\ PB)\ PS)\ t]$

[CAS_TE1]

$\vdash \forall T\ P\ B_a\ B_d.$
 $(\text{D_BEFORE } B_a\ P = \text{NEVER}) \Rightarrow$
 $(\text{WSP} (\text{D_OR } T\ P) (\text{D_OR } T\ B_a) (\text{D_OR } T\ B_d)) =$
 $\text{D_OR } T\ (\text{WSP } P\ B_a\ B_d))$

[CSP_def2]

$\vdash \forall X\ Y.\ \text{CSP } Y\ X = \text{D_AND } X\ (\text{D_BEFORE } Y\ X)$

[IN_REST]

$\vdash \forall x\ s.\ x \in \text{REST } s \iff x \in s \wedge x \neq \text{CHOICE } s$

[IN_UNIONNL]

$\vdash \forall l v. v \in \text{UNIONL } l \iff \exists s. \text{MEM } s \ l \wedge v \in s$

[indep_vars_setsg_def]

$\vdash \text{indep_vars_setsg}$

$[A_0; A_1; A_2; A_3; A_4; A_5; A_6; A_7; A_8; A_9; A_{10}] p t \iff$

$\text{random_variable } (\lambda s. \text{real } (A_9 s)) p \text{ borel} \wedge$

$\text{random_variable } (\lambda s. \text{real } (A_5 s)) p \text{ borel} \wedge$

$\text{indep_vars } p (\lambda i. \text{lborel})$

$(\lambda i.$

if $i = 0$ **then** $(\lambda s. \text{real } (A_0 s))$

else if $i = 1$ **then** $(\lambda s. \text{real } (A_1 s))$

else if $i = 2$ **then** $(\lambda s. \text{real } (A_2 s))$

else if $i = 3$ **then** $(\lambda s. \text{real } (A_3 s))$

else if $i = 4$ **then** $(\lambda s. \text{real } (A_4 s))$

else if $i = 5$ **then** $(\lambda s. \text{real } (A_6 s))$

else if $i = 6$ **then** $(\lambda s. \text{real } (A_7 s))$

else if $i = 7$ **then** $(\lambda s. \text{real } (A_8 s))$

else $(\lambda s. \text{real } (A_{10} s)) \{0; 1; 2; 3; 4; 5; 6; 7; 8\} \wedge$

$\text{indep_sets } p$

$(\lambda i.$

{if $i = 0$ **then**

PREIMAGE $(\lambda s. \text{real } (A_0 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else if $i = 1$ **then**

PREIMAGE $(\lambda s. \text{real } (A_1 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else if $i = 2$ **then**

PREIMAGE $(\lambda s. \text{real } (A_2 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else if $i = 3$ **then** DFT_event $p (\text{CSP } A_4 A_5) t$

else if $i = 4$ **then** DFT_event $p (\text{WSP } A_8 A_9 A_{10}) t$

else if $i = 5$ **then**

PREIMAGE $(\lambda s. \text{real } (A_6 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else

PREIMAGE $(\lambda s. \text{real } (A_7 s)) \{u \mid u \leq t\} \cap \text{p_space } p\}$

$\{0; 1; 2; 3; 4; 5; 6\} \wedge$

$\text{indep_sets } p$

$(\lambda i.$

{if $i = 0$ **then**

PREIMAGE $(\lambda s. \text{real } (A_0 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else if $i = 1$ **then**

PREIMAGE $(\lambda s. \text{real } (A_1 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else if $i = 2$ **then**

PREIMAGE $(\lambda s. \text{real } (A_2 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else if $i = 3$ **then**

PREIMAGE $(\lambda s. (\text{real } (A_3 s), \text{real } (A_4 s)))$

$\{(u, w) \mid u < w \wedge 0 \leq w \wedge w \leq t\} \cap \text{p_space } p$

else if $i = 4$ **then** DFT_event $p (\text{WSP } A_8 A_9 A_{10}) t$

else if $i = 5$ **then**

PREIMAGE $(\lambda s. \text{real } (A_6 s)) \{u \mid u \leq t\} \cap \text{p_space } p$

else

```

PREIMAGE ( $\lambda s. \text{real } (A_7 s)$ )  $\{u \mid u \leq t\} \cap \text{p\_space } p\})$ 
```

 $\{0; 1; 2; 3; 4; 5; 6\} \wedge$
indep_sets p
 $(\lambda i.$
 {if $i = 0$ then
 PREIMAGE ($\lambda s. \text{real } (A_0 s)$) $\{u \mid u \leq t\} \cap \text{p_space } p$
 else if $i = 1$ then
 PREIMAGE ($\lambda s. \text{real } (A_1 s)$) $\{u \mid u \leq t\} \cap \text{p_space } p$
 else if $i = 2$ then
 PREIMAGE ($\lambda s. \text{real } (A_2 s)$) $\{u \mid u \leq t\} \cap \text{p_space } p$
 else if $i = 3$ then
 PREIMAGE ($\lambda s. (\text{real } (A_3 s), \text{real } (A_4 s))$)
 $\{(u, w) \mid u < w \wedge 0 \leq w \wedge w \leq t\} \cap \text{p_space } p \cap$
 DFT_event p (CSP $A_4 A_5$) t
 else if $i = 4$ then DFT_event p (WSP $A_8 A_9 A_{10}$) t
 else if $i = 5$ then
 PREIMAGE ($\lambda s. \text{real } (A_6 s)$) $\{u \mid u \leq t\} \cap \text{p_space } p$
 else
 PREIMAGE ($\lambda s. \text{real } (A_7 s)$) $\{u \mid u \leq t\} \cap \text{p_space } p\})
 $\{0; 1; 2; 3; 4; 5; 6\}$$

[indep_vars_setsg_ind]

$\vdash \forall P.$

 $(\forall A_0 A_1 A_2 A_3 A_4 A_5 A_6 A_7 A_8 A_9 A_{10} p t.$
 $P [A_0; A_1; A_2; A_3; A_4; A_5; A_6; A_7; A_8; A_9; A_{10}] p t) \wedge$
 $(\forall v_4. P [] (\text{FST } v_4) (\text{SND } v_4)) \wedge$
 $(\forall v_7 v_8. P [v_7] (\text{FST } v_8) (\text{SND } v_8)) \wedge$
 $(\forall v_{12} v_{11} v_{13}. P [v_{12}; v_{11}] (\text{FST } v_{13}) (\text{SND } v_{13})) \wedge$
 $(\forall v_{18} v_{17} v_{16} v_{19}. P [v_{18}; v_{17}; v_{16}] (\text{FST } v_{19}) (\text{SND } v_{19})) \wedge$
 $(\forall v_{25} v_{24} v_{23} v_{22} v_{26}.$
 $P [v_{25}; v_{24}; v_{23}; v_{22}] (\text{FST } v_{26}) (\text{SND } v_{26})) \wedge$
 $(\forall v_{33} v_{32} v_{31} v_{30} v_{29} v_{34}.$
 $P [v_{33}; v_{32}; v_{31}; v_{30}; v_{29}] (\text{FST } v_{34}) (\text{SND } v_{34})) \wedge$
 $(\forall v_{42} v_{41} v_{40} v_{39} v_{38} v_{37} v_{43}.$
 $P [v_{42}; v_{41}; v_{40}; v_{39}; v_{38}; v_{37}] (\text{FST } v_{43}) (\text{SND } v_{43})) \wedge$
 $(\forall v_{52} v_{51} v_{50} v_{49} v_{48} v_{47} v_{46} v_{53}.$
 $P [v_{52}; v_{51}; v_{50}; v_{49}; v_{48}; v_{47}; v_{46}] (\text{FST } v_{53})$
 $(\text{SND } v_{53})) \wedge$
 $(\forall v_{63} v_{62} v_{61} v_{60} v_{59} v_{58} v_{57} v_{56} v_{64}.$
 $P [v_{63}; v_{62}; v_{61}; v_{60}; v_{59}; v_{58}; v_{57}; v_{56}] (\text{FST } v_{64})$
 $(\text{SND } v_{64})) \wedge$
 $(\forall v_{75} v_{74} v_{73} v_{72} v_{71} v_{70} v_{69} v_{68} v_{67} v_{76}.$
 $P [v_{75}; v_{74}; v_{73}; v_{72}; v_{71}; v_{70}; v_{69}; v_{68}; v_{67}]$
 $(\text{FST } v_{76}) (\text{SND } v_{76})) \wedge$
 $(\forall v_{88} v_{87} v_{86} v_{85} v_{84} v_{83} v_{82} v_{81} v_{80} v_{79} v_{89}.$
 $P [v_{88}; v_{87}; v_{86}; v_{85}; v_{84}; v_{83}; v_{82}; v_{81}; v_{80}; v_{79}]$
 $(\text{FST } v_{89}) (\text{SND } v_{89})) \wedge$
 $(\forall v_{106} v_{105} v_{104} v_{103} v_{102} v_{101} v_{100} v_{99} v_{98} v_{97} v_{96} v_{92}$
 $v_{93} v_{107}.$

P
 $(v106 :: v105 :: v104 :: v103 :: v102 :: v101 :: v100 :: v99 ::$
 $v98 :: v97 :: v96 :: v92 :: v93) \text{ (FST } v107\text{)}$
 $(\text{SND } v107)) \Rightarrow$
 $\forall v \ v_1 \ v_2. \ P \ v \ v_1 \ v_2$

[PAND_CSP_event]

$\vdash \forall X \ Y \ Z \ p \ t.$
 $\text{rv_gt0_ninfinity } [X; Y; Z] \wedge$
 $(\forall s. \text{ALL_DISTINCT } [X \ s; Y \ s; Z \ s]) \Rightarrow$
 $(\text{DFT_event } p$
 $\quad (\text{D_AND } (\text{D_AND } X \ (\text{D_BEFORE } Z \ Y)) \ (\text{D_BEFORE } Y \ X))) \ t =$
 $\quad \{s \mid$
 $\quad 0 \leq Z \ s \wedge Z \ s < Y \ s \wedge 0 \leq Y \ s \wedge Y \ s \leq X \ s \wedge$
 $\quad X \ s \leq \text{Normal } t\} \cap \text{p_space } p)$

