

$$a^2 + b^2 = c^2 \tag{1}$$

(1) :

$$P(i',t_2|i,t_1)\delta t_2 = \omega_{t_2}(i,i')\delta t_2 \exp\left(-\int_{t_1}^{t_2}\lambda_u(i)du\right) \tag{2}$$

$$\tag{2} \qquad \qquad \qquad w$$