

## Genotypic Distributions of Three and Four loci under Self and Random Mating for the Derivation of Correlations between Pairwise QTL

Chen-Hung Kao and Miao-Hui Zeng

For any pair of QTL, they can be located in neighboring or non-neighboring marker intervals. For neighboring case, distribution of three flanking marker loci is needed to compute the correlation between these two QTL. For non-neighboring case, distributions of four markers is required to obtain their correlation. In general, there are  $2^m$  different gametic genotypes and  $2^{2m-1} + 2^m/2$  zygotic genotypes for  $m$  loci in the populations from two inbred lines. For example, there are 4, 8 and 16 gametic genotypes and 10, 36 and 136 zygotic genotypes for  $m = 2, 3$  and 4. As different populations will undergo various number of meiosis cycle, the distributions of gametic and zygotic genotypes will vary. For selfing, Haldane and Waddington (1931) formulated the transition equations of the ten genotypic frequencies for  $m = 2$ . Kao and Zeng (2009) obtained the transition equations of the 36 genotypic frequencies for  $m = 3$ . For random mating, Geiringer's approach (1944) can be used to obtain the frequencies of the gametic genotypes for any  $m$ , and, then, to obtain the genotypic frequencies. The procedures of obtaining transition equations for  $m = 4$  are given below. Let 1 and 0 represent the capital and small-letter alleles, respectively, from  $P_1$  and  $P_2$ , so that the configurations of the 16 gametes can be represented as 1111, 0000, 1110, 0001, 1101, 0010, 1011, 0100, 0111, 1000, 1100, 0011, 1010, 0101, 1001, and 0110. In the  $F_2$  population, these 16 gamete frequencies can be obtained under Haldane map function (using the Markov property), and they are  $P(\underline{1111}) = P(\underline{0000}) = (1 - r_1)(1 - r_2)(1 - r_3)/2$ , where  $r_1, r_2$  and  $r_3$  are the recombination rates between the first and second genes, between the second and third genes, and the third and fourth genes, respectively. The other frequencies are  $P(\underline{1110}) = P(\underline{0001}) = (1 - r_1)(1 - r_2)r_3/2$ ,  $P(\underline{1101}) = P(\underline{0010}) = (1 - r_1)r_2r_3/2$ ,  $P(\underline{1011}) = P(\underline{0100}) = r_1r_2(1 - r_3)/2$ ,  $P(\underline{0111}) = P(\underline{1000}) = r_1(1 - r_2)(1 - r_3)/2$ ,  $P(\underline{1100}) = P(\underline{0011}) = (1 - r_1)r_2(1 - r_3)/2$ ,  $P(\underline{1010}) = P(\underline{0101}) = r_1r_2r_3/2$ , and  $P(\underline{1001}) = P(\underline{0110}) = r_1(1 - r_2)r_3/2$ , respectively. The unification of these 16 gametes frequencies

can produce the 136 different zygotes in a population. Because of symmetry, the complementary pairs have the same frequencies, there are 72 different genotypic frequencies. Let the 136 zygotic genotypes occur in the proportions in a population:

$A_1$	$\frac{1111}{1111}$	$\frac{0000}{0000}$	$A_2$	$\frac{1111}{1110}$	$\frac{0000}{0001}$	$A_3$	$\frac{1110}{1110}$	$\frac{0001}{0001}$
$A_4$	$\frac{1111}{1011}$	$\frac{0000}{0100}$	$A_5$	$\frac{1111}{1010}$	$\frac{0000}{0101}$	$A_6$	$\frac{1110}{1011}$	$\frac{0001}{0100}$
$A_7$	$\frac{1110}{1010}$	$\frac{0001}{0101}$	$A_8$	$\frac{1011}{1011}$	$\frac{0100}{0100}$	$A_9$	$\frac{1011}{1010}$	$\frac{0100}{0101}$
$A_{10}$	$\frac{1010}{1010}$	$\frac{0101}{0101}$	$A_{11}$	$\frac{1111}{1101}$	$\frac{0000}{0010}$	$A_{12}$	$\frac{1111}{1100}$	$\frac{0000}{0011}$
$A_{13}$	$\frac{1110}{1101}$	$\frac{0001}{0010}$	$A_{14}$	$\frac{1110}{1100}$	$\frac{0001}{0011}$	$A_{15}$	$\frac{1111}{1001}$	$\frac{0000}{0110}$
$A_{16}$	$\frac{1101}{1011}$	$\frac{0010}{0100}$	$A_{17}$	$\frac{1111}{1000}$	$\frac{0000}{0111}$	$A_{18}$	$\frac{1100}{1011}$	$\frac{0011}{0100}$
$A_{19}$	$\frac{1010}{1101}$	$\frac{0101}{0010}$	$A_{20}$	$\frac{1001}{1110}$	$\frac{0110}{0001}$	$A_{21}$	$\frac{1110}{1000}$	$\frac{0001}{0111}$
$A_{22}$	$\frac{1100}{1010}$	$\frac{0011}{0101}$	$A_{23}$	$\frac{1011}{1001}$	$\frac{0100}{0110}$	$A_{24}$	$\frac{1011}{1000}$	$\frac{0100}{0111}$
$A_{25}$	$\frac{1010}{1001}$	$\frac{0101}{0110}$	$A_{26}$	$\frac{1010}{1000}$	$\frac{0101}{0111}$	$A_{27}$	$\frac{1101}{1101}$	$\frac{0010}{0010}$
$A_{28}$	$\frac{1101}{1100}$	$\frac{0010}{0011}$	$A_{29}$	$\frac{1100}{1100}$	$\frac{0011}{0011}$	$A_{30}$	$\frac{1101}{1001}$	$\frac{0010}{0110}$
$A_{31}$	$\frac{1101}{1000}$	$\frac{0010}{0111}$	$A_{32}$	$\frac{1100}{1001}$	$\frac{0011}{0110}$	$A_{33}$	$\frac{1100}{1000}$	$\frac{0011}{0111}$
$A_{34}$	$\frac{1001}{1001}$	$\frac{0110}{0110}$	$A_{35}$	$\frac{1001}{1000}$	$\frac{0110}{0111}$	$A_{36}$	$\frac{1000}{1000}$	$\frac{0111}{0111}$
$A_{37}$	$\frac{1111}{0111}$	$\frac{0000}{1000}$	$A_{38}$	$\frac{1111}{0110}$	$\frac{0000}{1001}$	$A_{39}$	$\frac{1110}{0111}$	$\frac{0001}{1000}$
$A_{40}$	$\frac{1110}{0110}$	$\frac{0001}{1001}$	$A_{41}$	$\frac{1111}{0011}$	$\frac{0000}{1100}$	$A_{42}$	$\frac{1011}{0111}$	$\frac{0100}{1000}$

$A_{43}$	$\frac{1111}{0010}$	$\frac{0000}{1101}$	$A_{44}$	$\frac{1011}{0110}$	$\frac{0100}{1001}$	$A_{45}$	$\frac{1010}{0111}$	$\frac{0101}{1000}$
$A_{46}$	$\frac{1110}{0011}$	$\frac{0001}{1100}$	$A_{47}$	$\frac{1110}{0010}$	$\frac{0001}{1101}$	$A_{48}$	$\frac{1010}{0110}$	$\frac{0101}{1001}$
$A_{49}$	$\frac{1011}{0011}$	$\frac{0100}{1100}$	$A_{50}$	$\frac{1011}{0010}$	$\frac{0100}{1101}$	$A_{51}$	$\frac{1010}{0011}$	$\frac{0101}{1100}$
$A_{52}$	$\frac{1010}{0010}$	$\frac{0101}{1101}$	$A_{53}$	$\frac{1111}{0101}$	$\frac{0000}{1010}$	$A_{54}$	$\frac{1101}{0111}$	$\frac{0010}{1000}$
$A_{55}$	$\frac{1111}{0100}$	$\frac{0000}{1011}$	$A_{56}$	$\frac{1100}{0111}$	$\frac{0011}{1000}$	$A_{57}$	$\frac{1110}{0101}$	$\frac{0001}{1010}$
$A_{58}$	$\frac{1101}{0110}$	$\frac{0010}{1001}$	$A_{59}$	$\frac{1110}{0100}$	$\frac{0001}{1011}$	$A_{60}$	$\frac{1100}{0110}$	$\frac{0011}{1001}$
$A_{61}$	$\frac{1111}{0001}$	$\frac{0000}{1110}$	$A_{62}$	$\frac{1011}{0101}$	$\frac{0100}{1010}$	$A_{63}$	$\frac{1101}{0011}$	$\frac{0010}{1100}$
$A_{64}$	$\frac{1001}{0111}$	$\frac{0110}{1000}$	$A_{65}$	$\frac{1111}{0000}$		$A_{66}$	$\frac{1000}{0111}$	
$A_{67}$	$\frac{1100}{0011}$		$A_{68}$	$\frac{1010}{0101}$		$A_{69}$	$\frac{1110}{0001}$	
$A_{70}$	$\frac{1011}{0100}$		$A_{71}$	$\frac{1001}{0110}$		$A_{72}$	$\frac{1101}{0010}$	

Note that  $A_1$  denote the frequency of  $\frac{1111}{1111}$  or  $\frac{0000}{0000}$  genotypes, i.e.  $A_1 = P(\frac{1111}{1111})$  or  $A_1 = P(\frac{0000}{0000})$ . If random mating persists after  $F_2$  to produce AI populations, the transition equations for the frequencies of the 16 gametic genotypes can be derived using Geiringer's approach (1944), and, in turn, to obtain the 136 genotypic frequencies. If selfing persists after  $F_2$  to generate RI populations, the 72 transition equations for the frequencies of the 136 genotypes are shown below. For  $\frac{1111}{1111}$  genotype, the equation is

$$\begin{aligned}
A'_1 = & A_1 + \frac{1}{4}A_2 + \frac{1}{4}A_4 + \frac{(1-f_2)^2}{4}A_5 + \frac{f_2^2}{4}A_6 + \frac{1}{4}A_{11} + \frac{(1-r_3)^2}{4}A_{12} + \frac{r_3^2}{4}A_{13} + \frac{(1-r_2)^2}{4}A_{15} \\
& + \frac{r_2^2}{4}A_{16} + \frac{[(1-r_2)(1-r_3)]^2}{4}A_{17} + \frac{[r_2(1-r_3)]^2}{4}A_{18} + \frac{(r_2r_3)^2}{4}A_{19} + \frac{[(1-r_2)r_3]^2}{4}A_{20} + \frac{1}{4}A_{37} \\
& + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{4}A_{38} + \frac{[(1-r_1)f_2 + r_1(1-f_2)]^2}{4}A_{39} + \frac{(1-r_1)^2}{4}A_{41} + \frac{r_1^2}{4}A_{42} \\
& + \frac{[(1-r_1)(1-f_1)]^2}{4}A_{43} + \frac{(r_1f_1)^2}{4}A_{44} + \frac{[r_1(1-f_1)]^2}{4}A_{45} + \frac{[(1-r_1)f_1]^2}{4}A_{46} + \frac{(1-f_1)^2}{4}A_{53} \\
& + \frac{f_1^2}{4}A_{54} + \frac{[(1-f_1)(1-r_3)]^2}{4}A_{55} + \frac{[(1-r_3)f_1]^2}{4}A_{56} + \frac{[r_3(1-f_1)]^2}{4}A_{57} + \frac{(r_3f_1)^2}{4}A_{58}
\end{aligned}$$

$$\begin{aligned}
& + \frac{[(1-r_1)(1-r_2)]^2}{4}A_{61} + \frac{(r_1r_2)^2}{4}A_{62} + \frac{[(1-r_1)r_2]^2}{4}A_{63} + \frac{[r_1(1-r_2)]^2}{4}A_{64} \\
& + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4}A_{65} + \frac{[r_1(1-r_2)(1-r_3)]^2}{4}A_{66} + \frac{[(1-r_1)r_2(1-r_3)]^2}{4}A_{67} \\
& + \frac{(r_1r_2r_3)^2}{4}A_{68} + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{69} + \frac{[r_1r_2(1-r_3)]^2}{4}A_{70} + \frac{[r_1(1-r_2)r_3]^2}{4}A_{71} \\
& + \frac{[(1-r_1)r_2r_3]^2}{4}A_{72},
\end{aligned}$$

where  $A'_1$  denotes the frequency of  $\frac{1111}{1111}$  genotype in the next generation,  $f_1 = r_1(1-r_2) + r_2(1-r_1)$  and  $f_2 = r_2(1-r_3) + r_3(1-r_2)$  ( $1-f_1 = (1-r_1)(1-r_2) + r_1r_2$  and  $1-f_2 = (1-r_2)(1-r_3) + r_2r_3$ ).

The other 71 equations for the remaining genotypic frequencies are given below.

$$\begin{aligned}
A'_2 = & \frac{1}{2}A_2 + \frac{f_2(1-f_2)}{2}A_5 + \frac{f_2(1-f_2)}{2}A_6 + \frac{r_3(1-r_3)}{2}A_{12} + \frac{r_3(1-r_3)}{2}A_{13} \\
& + \frac{(1-r_2)^2r_3(1-r_3)}{2}A_{17} + \frac{r_2^2r_3(1-r_3)}{2}A_{18} + \frac{r_2^2r_3(1-r_3)}{2}A_{19} + \frac{(1-r_2)^2r_3(1-r_3)}{2}A_{20} \\
& + \frac{[(1-r_1)(1-f_2) + r_1f_2][(1-r_1)f_2 + r_1(1-f_2)]}{2}(A_{38} + A_{39}) \\
& + \frac{(1-r_1)^2f_1(1-f_1)}{2}A_{43} + \frac{r_1^2f_1(1-f_1)}{2}A_{44} + \frac{r_1^2f_1(1-f_1)}{2}A_{45} + \frac{(1-r_1)^2f_1(1-f_1)}{2}A_{46} \\
& + \frac{(1-f_1)^2r_3(1-r_3)}{2}A_{55} + \frac{f_1^2r_3(1-r_3)}{2}A_{56} + \frac{(1-f_1)^2r_3(1-r_3)}{2}A_{57} + \frac{f_1^2r_3(1-r_3)}{2}A_{58} \\
& + \frac{[(1-r_1)(1-r_2)]^2r_3(1-r_3)}{2}A_{65} + \frac{[r_1(1-r_2)]^2r_3(1-r_3)}{2}A_{66} + \frac{[(1-r_1)r_2]^2r_3(1-r_3)}{2}A_{67} \\
& + \frac{(r_1r_2)^2r_3(1-r_3)}{2}A_{68} + \frac{[(1-r_1)(1-r_2)]^2r_3(1-r_3)}{2}A_{69} + \frac{(r_1r_2)^2r_3(1-r_3)}{2}A_{70} \\
& + \frac{[r_1(1-r_2)]^2r_3(1-r_3)}{2}A_{71} + \frac{[(1-r_1)r_2]^2r_3(1-r_3)}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_3 = & \frac{1}{4}A_2 + A_3 + \frac{f_2^2}{4}A_5 + \frac{(1-f_2)^2}{4}A_6 + \frac{1}{4}A_7 + \frac{r_3^2}{4}A_{12} + \frac{(1-r_3)^2}{4}A_{13} + \frac{1}{4}A_{14} + \frac{[(1-r_2)r_3]^2}{4}A_{17} \\
& + \frac{(r_2r_3)^2}{4}A_{18} + \frac{[r_2(1-r_3)]^2}{4}A_{19} + \frac{[(1-r_2)(1-r_3)]^2}{4}A_{20} + \frac{(1-r_2)^2}{4}A_{21} + \frac{r_2^2}{4}A_{22} \\
& + \frac{[(1-r_1)f_2 + r_1(1-f_2)]^2}{4}A_{38} + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{4}A_{39} + \frac{1}{4}A_{40} + \frac{[(1-r_1)f_1]^2}{4}A_{43} \\
& + \frac{[r_1(1-f_1)]^2}{4}A_{44} + \frac{(r_1f_1)^2}{4}A_{45} + \frac{[(1-r_1)(1-f_1)]^2}{4}A_{46} + \frac{(1-r_1)^2}{4}A_{47} + \frac{r_1^2}{4}A_{48} \\
& + \frac{[r_3(1-f_1)]^2}{4}A_{55} + \frac{(r_3f_1)^2}{4}A_{56} + \frac{[(1-r_3)(1-f_1)]^2}{4}A_{57} + \frac{[(1-r_3)f_1]^2}{4}A_{58} + \frac{(1-f_1)^2}{4}A_{59} \\
& + \frac{f_1^2}{4}A_{60} + \frac{[(1-r_1)(1-r_2)]^2}{4}A_{61} + \frac{(r_1r_2)^2}{4}A_{62} + \frac{[(1-r_1)r_2]^2}{4}A_{63} + \frac{[r_1(1-r_2)]^2}{4}A_{64} \\
& + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{65} + \frac{[r_1(1-r_2)r_3]^2}{4}A_{66} + \frac{[(1-r_1)r_2r_3]^2}{4}A_{67} + \frac{[r_1r_2(1-r_3)]^2}{4}A_{68}
\end{aligned}$$

$$\begin{aligned}
& + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4} A_{69} + \frac{(r_1 r_2 r_3)^2}{4} A_{70} + \frac{r_1(1-r_2)(1-r_3)]^2}{4} A_{71} \\
& + \frac{[(1-r_1)r_2(1-r_3)]^2}{4} A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_4 = & \frac{1}{2} A_4 + \frac{f_2(1-f_2)}{2} (A_5 + A_6) + \frac{r_2(1-r_2)}{2} (A_{15} + A_{16}) + \frac{r_2(1-r_2)}{2} [(1-r_3)^2 (A_{17} + A_{18}) \\
& + r_3^2 (A_{19} + A_{20})] + \frac{r_1(1-r_1)}{2} (A_{41} + A_{42}) + \frac{r_1(1-r_1)f_1(1-f_1)}{2} (A_{43} + A_{44} + A_{45} + A_{46}) \\
& + \frac{r_1(1-r_1)r_2(1-r_2)}{2} (A_{61} + A_{62} + A_{63} + A_{64}) \\
& + \frac{r_1(1-r_1)r_2(1-r_2)}{2} [(1-r_3)^2 (A_{65} + A_{66} + A_{67} + A_{70}) + r_3^2 (A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_5 = & \frac{(1-f_2)^2}{2} A_5 + \frac{f_2^2}{2} A_6 + \frac{r_2(1-r_2)r_3(1-r_3)}{2} (A_{17} + A_{18} + A_{19} + A_{20}) \\
& + \frac{r_1(1-r_1)}{2} [(1-f_1)^2 (A_{43} + A_{45}) + f_1^2 (A_{44} + A_{46})] \\
& + \frac{r_1 r_2 r_3 (1-r_1)(1-r_2)(1-r_3)}{2} (A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_6 = & \frac{f_2^2}{2} A_5 + \frac{(1-f_2)^2}{2} A_6 + \frac{r_2(1-r_2)r_3(1-r_3)}{2} (A_{17} + A_{18} + A_{19} + A_{20}) \\
& + \frac{r_1(1-r_1)}{2} [f_1^2 (A_{43} + A_{45}) + (1-f_1)^2 (A_{44} + A_{46})] \\
& + \frac{r_1 r_2 r_3 (1-r_1)(1-r_2)(1-r_3)}{2} (A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_7 = & \frac{f_2(1-f_2)}{2} (A_5 + A_6) + \frac{1}{2} A_7 + \frac{r_2(1-r_2)}{2} [r_3^2 (A_{17} + A_{18}) + (1-r_3)^2 (A_{19} + A_{20})] \\
& + \frac{r_2(1-r_2)}{2} (A_{21} + A_{22}) + \frac{r_1(1-r_1)f_1(1-f_1)}{2} (A_{43} + A_{44} + A_{45} + A_{46}) \\
& + \frac{r_1(1-r_1)}{2} (A_{47} + A_{48}) + \frac{r_1(1-r_1)r_2(1-r_2)}{2} (A_{61} + A_{62} + A_{63} + A_{64}) \\
& + \frac{r_1(1-r_1)r_2(1-r_2)}{2} [r_3^2 (A_{65} + A_{66} + A_{67} + A_{70}) + (1-r_3)^2 (A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$A'_8 = \frac{1}{4} A_4 + \frac{f_2^2}{4} A_5 + \frac{(1-f_2)^2}{4} A_6 + A_8 + \frac{1}{4} A_9 + \frac{r_2^2}{4} A_{15} + \frac{(1-r_2)^2}{4} A_{16} + \frac{[r_2(1-r_3)]^2}{4} A_{17}$$

$$\begin{aligned}
& + \frac{[(1-r_2)(1-r_3)]^2}{4} A_{18} + \frac{[(1-r_2)r_3]^2}{4} A_{19} + \frac{(r_2r_3)^2}{4} A_{20} + \frac{1}{4} A_{23} + \frac{(1-r_3)^2}{4} A_{24} \\
& + \frac{r_3^2}{4} A_{25} + \frac{r_1^2}{4} A_{41} + \frac{(1-r_1)^2}{4} A_{42} + \frac{(r_1f_1)^2}{4} A_{43} + \frac{[(1-r_1)(1-f_1)]^2}{4} A_{44} \\
& + \frac{[(1-r_1)f_1]^2}{4} A_{45} + \frac{[r_1(1-f_1)]^2}{4} A_{46} + \frac{1}{4} A_{49} + \frac{[(1-r_1)(1-f_1) + r_1f_1]^2}{4} A_{50} \\
& + \frac{[(1-r_1)f_1 + r_1(1-f_1)]^2}{4} A_{51} + \frac{[(1-r_3)(1-f_1)]^2}{4} A_{55} + \frac{[(1-r_3)f_1]^2}{4} A_{56} \\
& + \frac{[r_3(1-f_1)]^2}{4} A_{57} + \frac{(r_3f_1)^2}{4} A_{58} + \frac{(1-f_1)^2}{4} A_{59} + \frac{f_1^2}{4} A_{60} + \frac{(r_1r_2)^2}{4} A_{61} \\
& + \frac{[(1-r_1)(1-r_2)]^2}{4} A_{62} + \frac{[r_1(1-r_2)]^2}{4} A_{63} + \frac{[(1-r_1)r_2]^2}{4} A_{64} + \frac{[r_1r_2(1-r_3)]^2}{4} A_{65} \\
& + \frac{[(1-r_1)r_2(1-r_3)]^2}{4} A_{66} + \frac{[r_1(1-r_2)(1-r_3)]^2}{4} A_{67} + \frac{[(1-r_1)(1-r_2)r_3]^2}{4} A_{68} \\
& + \frac{(r_1r_2r_3)^2}{4} A_{69} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4} A_{70} + \frac{[(1-r_1)r_2r_3]^2}{4} A_{71} + \frac{[r_1(1-r_2)r_3]^2}{4} A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_9 & = \frac{f_2(1-f_2)}{2} (A_5 + A_6) + \frac{1}{2} A_9 + \frac{r_3(1-r_3)}{2} [r_2^2(A_{17} + A_{20}) + (1-r_2)^2(A_{18} + A_{19})] \\
& + \frac{r_3(1-r_3)}{2} (A_{24} + A_{25}) + \frac{f_1(1-f_1)}{2} [r_1^2(A_{43} + A_{46}) + (1-r_1)^2(A_{44} + A_{45})] \\
& + \frac{[(1-r_1)(1-f_1) + r_1f_1][(1-r_1)f_1 + r_1(1-f_1)]}{2} (A_{50} + A_{51}) \\
& + \frac{r_3(1-r_3)}{2} [(1-f_1)^2(A_{55} + A_{57}) + f_1^2(A_{56} + A_{58})] \\
& + \frac{r_3(1-r_3)}{2} [r_1^2r_2^2(A_{65} + A_{69}) + (1-r_1)^2r_2^2(A_{66} + A_{71}) + r_1^2(1-r_2)^2(A_{67} + A_{72}) \\
& + (1-r_1)^2(1-r_2)^2(A_{68} + A_{70})]
\end{aligned}$$

$$\begin{aligned}
A'_{10} & = \frac{(1-f_2)^2}{4} A_5 + \frac{f_2^2}{4} A_6 + \frac{1}{4} A_7 + \frac{1}{4} A_9 + A_{10} + \frac{(r_2r_3)^2}{4} A_{17} + \frac{[(1-r_2)r_3]^2}{4} A_{18} \\
& + \frac{[(1-r_2)(1-r_3)]^2}{4} A_{19} + \frac{[r_2(1-r_3)]^2}{4} A_{20} + \frac{r_2^2}{4} A_{21} + \frac{(1-r_2)^2}{4} A_{22} + \frac{r_3^2}{4} A_{24} \\
& + \frac{(1-r_3)^2}{4} A_{25} + \frac{1}{4} A_{26} + \frac{[r_1(1-f_1)]^2}{4} A_{43} + \frac{[(1-r_1)f_1]^2}{4} A_{44} + \frac{[(1-r_1)(1-f_1)]^2}{4} A_{45} \\
& + \frac{(r_1f_1)^2}{4} A_{46} + \frac{r_1^2}{4} A_{47} + \frac{(1-r_1)^2}{4} A_{48} + \frac{[(1-r_1)f_1 + r_1(1-f_1)]^2}{4} A_{50} \\
& + \frac{[(1-r_1)(1-f_1) + r_1f_1]^2}{4} A_{51} + \frac{1}{4} A_{52} + \frac{(1-f_1)^2}{4} A_{53} + \frac{f_1^2}{4} A_{54} + \frac{[r_3(1-f_1)]^2}{4} A_{55} \\
& + \frac{(r_3f_1)^2}{4} A_{56} + \frac{[(1-r_3)(1-f_1)]^2}{4} A_{57} + \frac{[(1-r_3)f_1]^2}{4} A_{58} + \frac{(r_1r_2)^2}{4} A_{61} + \frac{[(1-r_1)(1-r_2)]^2}{4} A_{62}
\end{aligned}$$

$$\begin{aligned}
& + \frac{[r_1(1-r_2)]^2}{4}A_{63} + \frac{[(1-r_1)r_2]^2}{4}A_{64} + \frac{(r_1r_2r_3)^2}{4}A_{65} + \frac{[(1-r_1)r_2r_3]^2}{4}A_{66} + \frac{[r_1(1-r_2)r_3]^2}{4}A_{67} \\
& + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4}A_{68} + \frac{[r_1r_2(1-r_3)]^2}{4}A_{69} + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{70} \\
& + \frac{[(1-r_1)r_2(1-r_3)]^2}{4}A_{71} + \frac{[r_1(1-r_2)(1-r_3)]^2}{4}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{11} &= \frac{1}{2}A_{11} + \frac{r_3(1-r_3)}{2}(A_{12} + A_{13}) + \frac{r_2(1-r_2)}{2}(A_{15} + A_{16}) \\
& + \frac{r_2(1-r_2)r_3(1-r_3)}{2}(A_{17} + A_{18} + A_{19} + A_{20}) + \frac{f_1(1-f_1)}{2}(A_{53} + A_{54}) \\
& + \frac{r_3(1-r_3)f_1(1-f_1)}{2}(A_{55} + A_{56} + A_{57} + A_{58}) \\
& + \frac{r_2(1-r_2)}{2}[(1-r_1)^2(A_{61} + A_{63}) + r_1^2(A_{62} + A_{64})] \\
& + \frac{r_2(1-r_2)r_3(1-r_3)}{2}[(1-r_1)^2(A_{65} + A_{67} + A_{69} + A_{72}) + r_1^2(A_{66} + A_{68} + A_{70} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{12} &= \frac{(1-r_3)^2}{2}A_{12} + \frac{r_3^2}{2}A_{13} + \frac{r_2(1-r_2)}{2}[(1-r_3)^2(A_{17} + A_{18}) + r_3^2(A_{19} + A_{20})] \\
& + \frac{f_1(1-f_1)}{2}[(1-r_3)^2(A_{55} + A_{56}) + r_3^2(A_{57} + A_{58})] \\
& + \frac{r_2(1-r_2)}{2}[(1-r_1)^2(1-r_3)^2(A_{65} + A_{67}) + r_1^2(1-r_3)^2(A_{66} + A_{70}) + r_1^2r_3^2(A_{68} + A_{71}) \\
& + (1-r_1)^2r_3^2(A_{69} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{13} &= \frac{r_3^2}{2}A_{12} + \frac{(1-r_3)^2}{2}A_{13} + \frac{r_2(1-r_2)}{2}[r_3^2(A_{17} + A_{18}) + (1-r_3)^2(A_{19} + A_{20})] \\
& + \frac{f_1(1-f_1)}{2}[r_3^2(A_{55} + A_{56}) + (1-r_3)^2(A_{57} + A_{58})] \\
& + \frac{r_2(1-r_2)}{2}[(1-r_1)^2r_3^2(A_{65} + A_{67}) + r_1^2r_3^2(A_{66} + A_{70}) + r_1^2(1-r_3)^2(A_{68} + A_{71}) \\
& + (1-r_1)^2(1-r_3)^2(A_{69} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{14} &= \frac{r_3(1-r_3)}{2}(A_{12} + A_{13}) + \frac{1}{2}A_{14} + \frac{r_2(1-r_2)r_3(1-r_3)}{2}(A_{17} + A_{18} + A_{19} + A_{20}) \\
& + \frac{r_2(1-r_2)}{2}(A_{21} + A_{22}) + \frac{r_3(1-r_3)f_1(1-f_1)}{2}(A_{55} + A_{56} + A_{57} + A_{58}) \\
& + \frac{f_1(1-f_1)}{2}(A_{59} + A_{60}) + \frac{r_2(1-r_2)}{2}[(1-r_1)^2(A_{61} + A_{63}) + r_1^2(A_{62} + A_{64})] \\
& + \frac{r_2(1-r_2)r_3(1-r_3)}{2}[(1-r_1)^2(A_{65} + A_{67} + A_{69} + A_{72}) + r_1^2(A_{66} + A_{68} + A_{70} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{15} &= \frac{(1-r_2)^2}{2}A_{15} + \frac{r_2^2}{2}A_{16} + \frac{r_3(1-r_3)}{2}[(1-r_2)^2(A_{17} + A_{20}) + r_2^2(A_{18} + A_{19})] \\
&+ \frac{r_1(1-r_1)}{2}[(1-r_2)^2(A_{61} + A_{64}) + r_2^2(A_{62} + A_{63})] \\
&+ \frac{r_1(1-r_1)r_3(1-r_3)}{2}[(1-r_2)^2(A_{65} + A_{66} + A_{69} + A_{71}) + r_2^2(A_{67} + A_{68} + A_{70} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{16} &= \frac{r_2^2}{2}A_{15} + \frac{(1-r_2)^2}{2}A_{16} + \frac{r_3(1-r_3)}{2}[r_2^2(A_{17} + A_{20}) + (1-r_2)^2(A_{18} + A_{19})] \\
&+ \frac{r_1(1-r_1)}{2}[r_2^2(A_{61} + A_{64}) + (1-r_2)^2(A_{62} + A_{63})] \\
&+ \frac{r_1(1-r_1)r_3(1-r_3)}{2}[r_2^2(A_{65} + A_{66} + A_{69} + A_{71}) + (1-r_2)^2(A_{67} + A_{68} + A_{70} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{17} &= \frac{[(1-r_2)(1-r_3)]^2}{2}A_{17} + \frac{[r_2(1-r_3)]^2}{2}A_{18} + \frac{(r_2r_3)^2}{2}A_{19} + \frac{[(1-r_2)r_3]^2}{2}A_{20} \\
&+ \frac{r_1(1-r_1)}{2}[(1-r_2)^2(1-r_3)^2(A_{65} + A_{66}) + r_2^2(1-r_3)^2(A_{67} + A_{70}) + r_2^2r_3^2(A_{68} + A_{72}) \\
&+ (1-r_2)^2r_3^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{18} &= \frac{[r_2(1-r_3)]^2}{2}A_{17} + \frac{[(1-r_2)(1-r_3)]^2}{2}A_{18} + \frac{[(1-r_2)r_3]^2}{2}A_{19} + \frac{(r_2r_3)^2}{2}A_{20} \\
&+ \frac{r_1(1-r_1)}{2}[r_2^2(1-r_3)^2(A_{65} + A_{66}) + (1-r_2)^2(1-r_3)^2(A_{67} + A_{70}) \\
&+ (1-r_2)^2r_3^2(A_{68} + A_{72}) + r_2^2r_3^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{19} &= \frac{(r_2r_3)^2}{2}A_{17} + \frac{[(1-r_2)r_3]^2}{2}A_{18} + \frac{[(1-r_2)(1-r_3)]^2}{2}A_{19} + \frac{[r_2(1-r_3)]^2}{2}A_{20} \\
&+ \frac{r_1(1-r_1)}{2}[r_2^2r_3^2(A_{65} + A_{66}) + (1-r_2)^2r_3^2(A_{67} + A_{70}) + (1-r_2)^2(1-r_3)^2(A_{68} + A_{72}) \\
&+ r_2^2(1-r_3)^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{20} &= \frac{[(1-r_2)r_3]^2}{2}A_{17} + \frac{(r_2r_3)^2}{2}A_{18} + \frac{[r_2(1-r_3)]^2}{2}A_{19} + \frac{[(1-r_2)(1-r_3)]^2}{2}A_{20} \\
&+ \frac{r_1(1-r_1)}{2}[(1-r_2)^2r_3^2(A_{65} + A_{66}) + r_2^2r_3^2(A_{67} + A_{70}) + r_2^2(1-r_3)^2(A_{68} + A_{72}) \\
&+ (1-r_2)^2(1-r_3)^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{21} &= \frac{r_3(1-r_3)}{2}[(1-r_2)^2(A_{17}+A_{20})+r_2^2(A_{18}+A_{19})]+\frac{(1-r_2)^2}{2}A_{21}+\frac{r_2^2}{2}A_{22} \\
&+ \frac{r_1(1-r_1)}{2}[(1-r_2)^2(A_{61}+A_{64})+r_2^2(A_{62}+A_{63})] \\
&+ \frac{r_1(1-r_1)r_3(1-r_3)}{2}[(1-r_2)^2(A_{65}+A_{66}+A_{69}+A_{71})+r_2^2(A_{67}+A_{68}+A_{70}+A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{22} &= \frac{r_3(1-r_3)}{2}[r_2^2(A_{17}+A_{20})+(1-r_2)^2(A_{18}+A_{19})]+\frac{r_2^2}{2}A_{21}+\frac{(1-r_2)^2}{2}A_{22} \\
&+ \frac{r_1(1-r_1)}{2}[r_2^2(A_{61}+A_{64})+(1-r_2)^2(A_{62}+A_{63})] \\
&+ \frac{r_1(1-r_1)r_3(1-r_3)}{2}[r_2^2(A_{65}+A_{66}+A_{69}+A_{71})+(1-r_2)^2(A_{67}+A_{68}+A_{70}+A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{23} &= \frac{r_2(1-r_2)}{2}(A_{15}+A_{16})+\frac{r_2(1-r_2)r_3(1-r_3)}{2}(A_{17}+A_{18}+A_{19}+A_{20})+\frac{1}{2}A_{23} \\
&+ \frac{r_3(1-r_3)}{2}(A_{24}+A_{25})+\frac{r_3(1-r_3)f_1(1-f_1)}{2}(A_{55}+A_{56}+A_{57}+A_{58}) \\
&+ \frac{f_1(1-f_1)}{2}(A_{59}+A_{60})+\frac{r_2(1-r_2)}{2}[r_1^2(A_{61}+A_{63})+(1-r_1)^2(A_{62}+A_{64})] \\
&+ \frac{r_2(1-r_2)r_3(1-r_3)}{2}[r_1^2(A_{65}+A_{67}+A_{69}+A_{72})+(1-r_1)^2(A_{66}+A_{68}+A_{70}+A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{24} &= \frac{r_2(1-r_2)}{2}[(1-r_3)^2(A_{17}+A_{18})+r_3^2(A_{19}+A_{20})]+\frac{(1-r_3)^2}{2}A_{24}+\frac{r_3^2}{2}A_{25} \\
&+ \frac{f_1(1-f_1)}{2}[(1-r_3)^2(A_{55}+A_{56})+r_3^2(A_{57}+A_{58})] \\
&+ \frac{r_2(1-r_2)}{2}[r_1^2(1-r_3)^2(A_{65}+A_{67})+(1-r_1)^2(1-r_3)^2(A_{66}+A_{70})] \\
&+ (1-r_1)^2r_3^2(A_{68}+A_{71})+r_1^2r_3^2(A_{69}+A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{25} &= \frac{r_2(1-r_2)}{2}[r_3^2(A_{17}+A_{18})+(1-r_3)^2(A_{19}+A_{20})]+\frac{r_3^2}{2}A_{24}+\frac{(1-r_3)^2}{2}A_{25} \\
&+ \frac{f_1(1-f_1)}{2}[r_3^2(A_{55}+A_{56})+(1-r_3)^2(A_{57}+A_{58})] \\
&+ \frac{r_2(1-r_2)}{2}[r_1^2r_3^2(A_{65}+A_{67})+(1-r_1)^2r_3^2(A_{66}+A_{70})] \\
&+ (1-r_1)^2(1-r_3)^2(A_{68}+A_{71})+r_1^2(1-r_3)^2(A_{69}+A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{26} &= \frac{r_2(1-r_2)r_3(1-r_3)}{2}(A_{17} + A_{18} + A_{19} + A_{20}) + \frac{r_2(1-r_2)}{2}(A_{21} + A_{22}) \\
&+ \frac{r_3(1-r_3)}{2}(A_{24} + A_{25}) + \frac{1}{2}A_{26} + \frac{f_1(1-f_1)}{2}(A_{53} + A_{54}) \\
&+ \frac{r_3(1-r_3)f_1(1-f_1)}{2}(A_{55} + A_{56} + A_{57} + A_{58}) \\
&+ \frac{r_2(1-r_2)}{2}[r_1^2(A_{61} + A_{63}) + (1-r_1)^2(A_{62} + A_{64})] \\
&+ \frac{r_2(1-r_2)r_3(1-r_3)}{2}[r_1^2(A_{65} + A_{67} + A_{69} + A_{72}) + (1-r_1)^2(A_{66} + A_{68} + A_{70} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{27} &= \frac{1}{4}A_{11} + \frac{r_3^2}{4}A_{12} + \frac{(1-r_3)^2}{4}A_{13} + \frac{r_2^2}{4}A_{15} + \frac{(1-r_2)^2}{4}A_{16} + \frac{(r_2r_3)^2}{4}A_{17} + \frac{[(1-r_2)r_3]^2}{4}A_{18} \\
&+ \frac{[(1-r_2)(1-r_3)]^2}{4}A_{19} + \frac{[r_2(1-r_3)]^2}{4}A_{20} + A_{27} + \frac{1}{4}A_{28} + \frac{1}{4}A_{30} + \frac{(1-f_2)^2}{4}A_{31} + \frac{f_2^2}{4}A_{32} \\
&+ \frac{[(1-r_1)(1-f_2)]^2}{4}A_{43} + \frac{(r_1f_2)^2}{4}A_{44} + \frac{[r_1(1-f_2)]^2}{4}A_{45} + \frac{[(1-r_1)f_2]^2}{4}A_{46} \\
&+ \frac{(1-r_1)^2}{4}A_{47} + \frac{r_1^2}{4}A_{48} + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{4}A_{50} + \frac{[(1-r_1)f_2 + r_1(1-f_2)]^2}{4}A_{51} \\
&+ \frac{1}{4}A_{52} + \frac{f_1^2}{4}A_{53} + \frac{(1-f_1)^2}{4}A_{54} + \frac{(r_3f_1)^2}{4}A_{55} + \frac{[r_3(1-f_1)]^2}{4}A_{56} + \frac{[(1-r_3)f_1]^2}{4}A_{57} \\
&+ \frac{[(1-r_3)(1-f_1)]^2}{4}A_{58} + \frac{[(1-r_1)r_2]^2}{4}A_{61} + \frac{[r_1(1-r_2)]^2}{4}A_{62} + \frac{[(1-r_1)(1-r_2)]^2}{4}A_{63} \\
&+ \frac{(r_1r_2)^2}{4}A_{64} + \frac{[(1-r_1)r_2r_3]^2}{4}A_{65} + \frac{(r_1r_2r_3)^2}{4}A_{66} + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{67} \\
&+ \frac{[r_1(1-r_2)(1-r_3)]^2}{4}A_{68} + \frac{[(1-r_1)r_2(1-r_3)]^2}{4}A_{69} + \frac{[r_1(1-r_2)r_3]^2}{4}A_{70} \\
&+ \frac{[r_1r_2(1-r_3)]^2}{4}A_{71} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{28} &= \frac{r_3(1-r_3)}{2}(A_{12} + A_{13}) + \frac{r_3(1-r_3)}{2}[r_2^2(A_{17} + A_{20}) + (1-r_2)^2(A_{18} + A_{19})] + \frac{1}{2}A_{28} \\
&+ \frac{f_2(1-f_2)}{2}(A_{31} + A_{32}) + \frac{f_2(1-f_2)}{2}[(1-r_1)^2(A_{43} + A_{46}) + r_1^2(A_{44} + A_{45})] \\
&+ \frac{[(1-r_1)(1-f_2) + r_1f_2][r_1(1-f_2) + (1-r_1)f_2]}{2}(A_{50} + A_{51}) \\
&+ \frac{r_3(1-r_3)}{2}[f_1^2(A_{55} + A_{57}) + (1-f_1)^2(A_{56} + A_{58})] + \frac{r_3(1-r_3)}{2}[(1-r_1)^2r_2^2(A_{65} + A_{69}) \\
&+ r_1^2r_2^2(A_{66} + A_{71}) + (1-r_1)^2(1-r_2)^2(A_{67} + A_{72}) + r_1^2(1-r_2)^2(A_{68} + A_{70})]
\end{aligned}$$

$$\begin{aligned}
A'_{29} = & \frac{(1-r_3)^2}{4}A_{12} + \frac{r_3^2}{4}A_{13} + \frac{1}{4}A_{14} + \frac{[r_2(1-r_3)]^2}{4}A_{17} + \frac{[(1-r_2)(1-r_3)]^2}{4}A_{18} + \frac{[(1-r_2)r_3]^2}{4}A_{19} \\
& + \frac{(r_2r_3)^2}{4}A_{20} + \frac{r_2^2}{4}A_{21} + \frac{(1-r_2)^2}{4}A_{22} + \frac{1}{4}A_{28} + A_{29} + \frac{f_2^2}{4}A_{31} + \frac{(1-f_2)^2}{4}A_{32} + \frac{1}{4}A_{33} \\
& + \frac{(1-r_1)^2}{4}A_{41} + \frac{r_1^2}{4}A_{42} + \frac{[(1-r_1)f_2]^2}{4}A_{43} + \frac{[r_1(1-f_2)]^2}{4}A_{44} + \frac{(r_1f_2)^2}{4}A_{45} \\
& + \frac{[(1-r_1)(1-f_2)]^2}{4}A_{46} + \frac{1}{4}A_{49} + \frac{[r_1(1-f_2) + (1-r_1)f_2]^2}{4}A_{50} + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{4}A_{51} \\
& + \frac{[(1-r_3)f_1]^2}{4}A_{55} + \frac{[(1-r_3)(1-f_1)]^2}{4}A_{56} + \frac{(r_3f_1)^2}{4}A_{57} + \frac{[r_3(1-f_1)]^2}{4}A_{58} + \frac{f_1^2}{4}A_{59} \\
& + \frac{(1-f_1)^2}{4}A_{60} + \frac{[(1-r_1)r_2]^2}{4}A_{61} + \frac{[r_1(1-r_2)]^2}{4}A_{62} + \frac{[(1-r_1)(1-r_2)]^2}{4}A_{63} + \frac{(r_1r_2)^2}{4}A_{64} \\
& + \frac{[(1-r_1)r_2(1-r_3)]^2}{4}A_{65} + \frac{[r_1r_2(1-r_3)]^2}{4}A_{66} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4}A_{67} \\
& + \frac{[r_1(1-r_2)r_3]^2}{4}A_{68} + \frac{[(1-r_1)r_2r_3]^2}{4}A_{69} + \frac{[r_1(1-r_2)(1-r_3)]^2}{4}A_{70} + \frac{(r_1r_2r_3)^2}{4}A_{71} \\
& + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{30} = & \frac{r_2(1-r_2)}{2}(A_{15} + A_{16}) + \frac{r_2(1-r_2)}{2}[r_3^2(A_{17} + A_{18}) + (1-r_3)^2(A_{19} + A_{20})] + \frac{1}{2}A_{30} \\
& + \frac{f_2(1-f_2)}{2}(A_{31} + A_{32}) + \frac{r_1(1-r_1)f_2(1-f_2)}{2}(A_{43} + A_{44} + A_{45} + A_{46}) \\
& + \frac{r_1(1-r_1)}{2}(A_{47} + A_{48}) + \frac{r_1(1-r_1)r_2(1-r_2)}{2}(A_{61} + A_{62} + A_{63} + A_{64}) \\
& + \frac{r_1(1-r_1)r_2(1-r_2)}{2}[r_3^2(A_{65} + A_{66} + A_{67} + A_{70}) + (1-r_3)^2(A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{31} = & \frac{r_2(1-r_2)r_3(1-r_3)}{2}(A_{17} + A_{18} + A_{19} + A_{20}) + \frac{(1-f_2)^2}{2}A_{31} + \frac{f_2^2}{2}A_{32} \\
& + \frac{r_1(1-r_1)}{2}[(1-f_2)^2(A_{43} + A_{45}) + f_2^2(A_{44} + A_{46})] \\
& + \frac{r_1(1-r_1)r_2(1-r_2)r_3(1-r_3)}{2}(A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_{32} = & \frac{r_2(1-r_2)r_3(1-r_3)}{2}(A_{17} + A_{18} + A_{19} + A_{20}) + \frac{f_2^2}{2}A_{31} + \frac{(1-f_2)^2}{2}A_{32} \\
& + \frac{r_1(1-r_1)}{2}[f_2^2(A_{43} + A_{45}) + (1-f_2)^2(A_{44} + A_{46})] \\
& + \frac{r_1(1-r_1)r_2(1-r_2)r_3(1-r_3)}{2}(A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_{33} &= \frac{r_2(1-r_2)}{2}[(1-r_3)^2(A_{17} + A_{18}) + r_3^2(A_{19} + A_{20})] + \frac{r_2(1-r_2)}{2}(A_{21} + A_{22}) \\
&+ \frac{f_2(1-f_2)}{2}(A_{31} + A_{32}) + \frac{1}{2}A_{33} + \frac{r_1(1-r_1)}{2}(A_{41} + A_{42}) \\
&+ \frac{r_1(1-r_1)f_2(1-f_2)}{2}(A_{43} + A_{44} + A_{45} + A_{46}) + \frac{r_1(1-r_1)r_2(1-r_2)}{2}(A_{61} + A_{62} + A_{63} + A_{64}) \\
&+ \frac{r_1(1-r_1)r_2(1-r_2)}{2}[(1-r_3)^2(A_{65} + A_{66} + A_{67} + A_{70}) + r_3^2(A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{34} &= \frac{(1-r_2)^2}{4}A_{15} + \frac{r_2^2}{4}A_{16} + \frac{[(1-r_2)r_3]^2}{4}A_{17} + \frac{(r_2r_3)^2}{4}A_{18} + \frac{[r_2(1-r_3)]^2}{4}A_{19} \\
&+ \frac{[(1-r_2)(1-r_3)]^2}{4}A_{20} + \frac{1}{4}A_{23} + \frac{r_3^2}{4}A_{24} + \frac{(1-r_3)^2}{4}A_{25} + \frac{1}{4}A_{30} + \frac{f_2^2}{4}A_{31} + \frac{(1-f_2)^2}{4}A_{32} \\
&+ A_{34} + \frac{1}{4}A_{35} + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{4}A_{38} + \frac{[r_1(1-f_2) + (1-r_1)f_2]^2}{4}A_{39} + \frac{1}{4}A_{40} \\
&+ \frac{(r_1f_2)^2}{4}A_{43} + \frac{[(1-r_1)(1-f_2)]^2}{4}A_{44} + \frac{[(1-r_1)f_2]^2}{4}A_{45} + \frac{[r_1(1-f_2)]^2}{4}A_{46} \\
&+ \frac{r_1^2}{4}A_{47} + \frac{(1-r_1)^2}{4}A_{48} + \frac{(r_3f_1)^2}{4}A_{55} + \frac{[r_3(1-f_1)]^2}{4}A_{56} + \frac{[(1-r_3)f_1]^2}{4}A_{57} \\
&+ \frac{[(1-r_3)(1-f_1)]^2}{4}A_{58} + \frac{f_1^2}{4}A_{59} + \frac{(1-f_1)^2}{4}A_{60} + \frac{[r_1(1-r_2)]^2}{4}A_{61} + \frac{[(1-r_1)r_2]^2}{4}A_{62} \\
&+ \frac{(r_1r_2)^2}{4}A_{63} + \frac{[(1-r_1)(1-r_2)]^2}{4}A_{64} + \frac{[r_1(1-r_2)r_3]^2}{4}A_{65} + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{66} \\
&+ \frac{(r_1r_2r_3)^2}{4}A_{67} + \frac{[(1-r_1)r_2(1-r_3)]^2}{4}A_{68} + \frac{[r_1(1-r_2)(1-r_3)]^2}{4}A_{69} + \frac{[(1-r_1)r_2r_3]^2}{4}A_{70} \\
&+ \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4}A_{71} + \frac{[r_1r_2(1-r_3)]^2}{4}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{35} &= \frac{r_3(1-r_3)}{2}[(1-r_2)^2(A_{17} + A_{20}) + r_2^2(A_{18} + A_{19})] + \frac{r_3(1-r_3)}{2}(A_{24} + A_{25}) \\
&+ \frac{f_2(1-f_2)}{2}(A_{31} + A_{32}) + \frac{1}{2}A_{35} + \frac{[(1-r_1)(1-f_2) + r_1f_2][r_1(1-f_2) + (1-r_1)f_2]}{2}(A_{38} + A_{39}) \\
&+ \frac{f_2(1-f_2)}{2}[r_1^2(A_{43} + A_{46}) + (1-r_1)^2(A_{44} + A_{45})] \\
&+ \frac{r_3(1-r_3)}{2}[f_1^2(A_{55} + A_{57}) + (1-f_1)^2(A_{56} + A_{58})] \\
&+ \frac{r_3(1-r_3)}{2}[r_1^2(1-r_2)^2(A_{65} + A_{69}) + (1-r_1)^2(1-r_2)^2(A_{66} + A_{71}) + r_1^2r_2^2(A_{67} + A_{72}) \\
&+ (1-r_1)^2r_2^2(A_{68} + A_{70})]
\end{aligned}$$

$$\begin{aligned}
A'_{36} = & \frac{[(1-r_2)(1-r_3)]^2}{4}A_{17} + \frac{[r_2(1-r_3)]^2}{4}A_{18} + \frac{(r_2r_3)^2}{4}A_{19} + \frac{[(1-r_2)r_3]^2}{4}A_{20} \\
& + \frac{(1-r_2)^2}{4}A_{21} + \frac{r_2^2}{4}A_{22} + \frac{(1-r_3)^2}{4}A_{24} + \frac{r_3^2}{4}A_{25} + \frac{1}{4}A_{26} + \frac{(1-f_2)^2}{4}A_{31} + \frac{f_2^2}{4}A_{32} + \frac{1}{4}A_{33} \\
& + \frac{1}{4}A_{35} + A_{36} + \frac{1}{4}A_{37} + \frac{[r_1(1-f_2) + (1-r_1)f_2]^2}{4}A_{38} + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{4}A_{39} \\
& + \frac{r_1^2}{4}A_{41} + \frac{(1-r_1)^2}{4}A_{42} + \frac{[r_1(1-f_2)]^2}{4}A_{43} + \frac{[(1-r_1)f_2]^2}{4}A_{44} + \frac{[(1-r_1)(1-f_2)]^2}{4}A_{45} \\
& + \frac{(r_1f_2)^2}{4}A_{46} + \frac{f_1^2}{4}A_{53} + \frac{(1-f_1)^2}{4}A_{54} + \frac{[(1-r_3)f_1]^2}{4}A_{55} + \frac{[(1-r_3)(1-f_1)]^2}{4}A_{56} + \frac{(r_3f_1)^2}{4}A_{57} \\
& + \frac{[r_3(1-f_1)]^2}{4}A_{58} + \frac{[r_1(1-r_2)]^2}{4}A_{61} + \frac{[(1-r_1)r_2]^2}{4}A_{62} + \frac{(r_1r_2)^2}{4}A_{63} + \frac{[(1-r_1)(1-r_2)]^2}{4}A_{64} \\
& + \frac{[r_1(1-r_2)(1-r_3)]^2}{4}A_{65} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{4}A_{66} + \frac{[r_1r_2(1-r_3)]^2}{4}A_{67} \\
& + \frac{[(1-r_1)r_2r_3]^2}{4}A_{68} + \frac{[r_1(1-r_2)r_3]^2}{4}A_{69} + \frac{[(1-r_1)r_2(1-r_3)]^2}{4}A_{70} + \frac{[(1-r_1)(1-r_2)r_3]^2}{4}A_{71} \\
& + \frac{(r_1r_2r_3)^2}{4}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{37} = & \frac{1}{2}A_{37} + \frac{[(1-r_1)(1-f_2) + r_1f_2][r_1(1-f_2) + (1-r_1)f_2]}{2}(A_{38} + A_{39}) + \frac{r_1(1-r_1)}{2}(A_{41} + A_{42}) \\
& + \frac{r_1(1-r_1)}{2}[(1-f_1)^2(A_{43} + A_{45}) + f_1^2(A_{44} + A_{46})] + \frac{f_1(1-f_1)}{2}(A_{53} + A_{54}) \\
& + \frac{f_1(1-f_1)}{2}[(1-r_3)^2(A_{55} + A_{56}) + r_3^2(A_{57} + A_{58})] \\
& + \frac{r_1(1-r_1)}{2}[(1-r_2)^2(A_{61} + A_{64}) + r_2^2(A_{62} + A_{63})] \\
& + \frac{r_1(1-r_1)}{2}[(1-r_2)^2(1-r_3)^2(A_{65} + A_{66}) + r_2^2(1-r_3)^2(A_{67} + A_{70}) + r_2^2r_3^2(A_{68} + A_{72}) \\
& + (1-r_2)^2r_3^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{38} = & \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{2}A_{38} + \frac{[r_1(1-f_2) + (1-r_1)f_2]^2}{2}A_{39} \\
& + \frac{r_1(1-r_1)f_1(1-f_1)}{2}(A_{43} + A_{44} + A_{45} + A_{46}) + \frac{r_3(1-r_3)f_1(1-f_1)}{2}(A_{55} + A_{56} + A_{57} + A_{58}) \\
& + \frac{r_1(1-r_1)r_3(1-r_3)}{2}[(1-r_2)^2(A_{65} + A_{66} + A_{69} + A_{71}) + r_2^2(A_{67} + A_{68} + A_{70} + A_{72})]
\end{aligned}$$

$$A'_{39} = \frac{[r_1(1-f_2) + (1-r_1)f_2]^2}{2}A_{38} + \frac{[(1-r_1)(1-f_2) + r_1f_2]^2}{2}A_{39}$$

$$\begin{aligned}
& + \frac{r_1(1-r_1)f_1(1-f_1)}{2}(A_{43} + A_{44} + A_{45} + A_{46}) + \frac{r_3(1-r_3)f_1(1-f_1)}{2}(A_{55} + A_{56} + A_{57} + A_{58}) \\
& + \frac{r_1(1-r_1)r_3(1-r_3)}{2}[(1-r_2)^2(A_{65} + A_{66} + A_{69} + A_{71}) + r_2^2(A_{67} + A_{68} + A_{70} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{40} & = \frac{[(1-r_1)(1-f_2) + r_1f_2][r_1(1-f_2) + (1-r_1)f_2]}{2}(A_{38} + A_{39}) + \frac{1}{2}A_{40} \\
& + \frac{r_1(1-r_1)}{2}[f_1^2(A_{43} + A_{45}) + (1-f_1)^2(A_{44} + A_{46})] + \frac{r_1(1-r_1)}{2}(A_{47} + A_{48}) \\
& + \frac{f_1(1-f_1)}{2}[r_3^2(A_{55} + A_{56}) + (1-r_3)^2(A_{57} + A_{58})] + \frac{f_1(1-f_1)}{2}(A_{59} + A_{60}) \\
& + \frac{r_1(1-r_1)}{2}[(1-r_2)^2(A_{61} + A_{64}) + r_2^2(A_{62} + A_{63})] \\
& + \frac{r_1(1-r_1)}{2}[(1-r_2)^2r_3^2(A_{65} + A_{66}) + r_2^2r_3^2(A_{67} + A_{70}) + r_2^2(1-r_3)^2(A_{68} + A_{72}) \\
& + (1-r_2)^2(1-r_3)^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{41} & = \frac{(1-r_1)^2}{2}A_{41} + \frac{r_1^2}{2}A_{42} + \frac{f_1(1-f_1)}{2}[(1-r_1)^2(A_{43} + A_{46}) + r_1^2(A_{44} + A_{45})] \\
& + \frac{r_2(1-r_2)}{2}[(1-r_1)^2(A_{61} + A_{63}) + r_1^2(A_{62} + A_{64})] \\
& + \frac{r_2(1-r_2)}{2}[(1-r_1)^2(1-r_3)^2(A_{65} + A_{67}) + r_1^2(1-r_3)^2(A_{66} + A_{70}) \\
& + r_1^2r_3^2(A_{68} + A_{71}) + (1-r_1)^2r_3^2(A_{69} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{42} & = \frac{r_1^2}{2}A_{41} + \frac{(1-r_1)^2}{2}A_{42} + \frac{f_1(1-f_1)}{2}[r_1^2(A_{43} + A_{46}) + (1-r_1)^2(A_{44} + A_{45})] \\
& + \frac{r_2(1-r_2)}{2}[r_1^2(A_{61} + A_{63}) + (1-r_1)^2(A_{62} + A_{64})] \\
& + \frac{r_2(1-r_2)}{2}[r_1^2(1-r_3)^2(A_{65} + A_{67}) + (1-r_1)^2(1-r_3)^2(A_{66} + A_{70}) \\
& + (1-r_1)^2r_3^2(A_{68} + A_{71}) + r_1^2r_3^2(A_{69} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{43} & = \frac{[(1-r_1)(1-f_1)]^2}{2}A_{43} + \frac{(r_1f_1)^2}{2}A_{44} + \frac{[r_1(1-r_1)]^2}{2}A_{45} + \frac{[(1-r_1)f_1]^2}{2}A_{46} \\
& + \frac{r_2(1-r_2)r_3(1-r_3)}{2}[(1-r_1)^2(A_{65} + A_{67} + A_{69} + A_{72}) + r_1^2(A_{66} + A_{68} + A_{70} + A_{71})]
\end{aligned}$$

$$A'_{44} = \frac{(r_1 f_1)^2}{2} A_{43} + \frac{[(1-r_1)(1-f_1)]^2}{2} A_{44} + \frac{[(1-r_1)f_1]^2}{2} A_{45} + \frac{[r_1(1-f_1)]^2}{2} A_{46} \\ + \frac{r_2(1-r_2)r_3(1-r_3)}{2} [r_1^2(A_{65} + A_{67} + A_{69} + A_{72}) + (1-r_1)^2(A_{66} + A_{68} + A_{70} + A_{71})]$$

$$A'_{45} = \frac{[r_1(1-f_1)]^2}{2} A_{43} + \frac{[(1-r_1)f_1]^2}{2} A_{44} + \frac{[(1-r_1)(1-f_1)]^2}{2} A_{45} + \frac{(r_1 f_1)^2}{2} A_{46} \\ + \frac{r_2(1-r_2)r_3(1-r_3)}{2} [r_1^2(A_{65} + A_{67} + A_{69} + A_{72}) + (1-r_1)^2(A_{66} + A_{68} + A_{70} + A_{71})]$$

$$A'_{46} = \frac{[(1-r_1)f_1]^2}{2} A_{43} + \frac{[r_1(1-f_1)]^2}{2} A_{44} + \frac{(r_1 f_1)^2}{2} A_{45} + \frac{[(1-r_1)(1-f_1)]^2}{2} A_{46} \\ + \frac{r_2(1-r_2)r_3(1-r_3)}{2} [(1-r_1)^2(A_{65} + A_{67} + A_{69} + A_{72}) + r_1^2(A_{66} + A_{68} + A_{70} + A_{71})]$$

$$A'_{47} = \frac{f_1(1-f_1)}{2} [(1-r_1)^2(A_{43} + A_{46}) + r_1^2(A_{44} + A_{45})] + \frac{(1-r_1)^2}{2} A_{47} + \frac{r_1^2}{2} A_{48} \\ + \frac{r_2(1-r_2)}{2} [(1-r_1)^2(A_{61} + A_{63}) + r_1^2(A_{62} + A_{64})] \\ + \frac{r_2(1-r_2)}{2} [(1-r_1)^2 r_3^2(A_{65} + A_{67}) + r_1^2 r_3^2(A_{66} + A_{70}) + r_1^2(1-r_3)^2(A_{68} + A_{71}) \\ + (1-r_1)^2(1-r_3)^2(A_{69} + A_{72})]$$

$$A'_{48} = \frac{f_1(1-f_1)}{2} [r_1^2(A_{43} + A_{46}) + (1-r_1)^2(A_{44} + A_{45})] + \frac{r_1^2}{2} A_{47} + \frac{(1-r_1)^2}{2} A_{48} \\ + \frac{r_2(1-r_2)}{2} [r_1^2(A_{61} + A_{63}) + (1-r_1)^2(A_{62} + A_{64})] \\ + \frac{r_2(1-r_2)}{2} [r_1^2 r_3^2(A_{65} + A_{67}) + (1-r_1)^2 r_3^2(A_{66} + A_{70}) + (1-r_1)^2(1-r_3)^2(A_{68} + A_{71}) \\ + r_1^2(1-r_3)^2(A_{69} + A_{72})]$$

$$A'_{49} = \frac{r_1(1-r_1)}{2} (A_{41} + A_{42}) + \frac{r_1(1-r_1)}{2} [f_1^2(A_{43} + A_{45}) + (1-f_1)^2(A_{44} + A_{46})] \\ + \frac{1}{2} A_{49} + \frac{[(1-r_1)(1-f_1) + r_1 f_1][(1-r_1)f_1 + r_1(1-f_1)]}{2} (A_{50} + A_{51})$$

$$\begin{aligned}
& + \frac{f_1(1-f_1)}{2} [(1-r_3)^2(A_{55} + A_{56}) + r_3^2(A_{57} + A_{58})] + \frac{f_1(1-f_1)}{2} (A_{59} + A_{60}) \\
& + \frac{r_1(1-r_1)}{2} [r_2^2(A_{61} + A_{64}) + (1-r_2)^2(A_{62} + A_{63})] \\
& + \frac{r_1(1-r_1)}{2} [r_2^2(1-r_3)^2(A_{65} + A_{66}) + (1-r_2)^2(1-r_3)^2(A_{67} + A_{70}) \\
& + (1-r_2)^2 r_3^2(A_{68} + A_{72}) + r_2^2 r_3^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{50} & = \frac{r_1(1-r_1)f_1(1-f_1)}{2} (A_{43} + A_{44} + A_{45} + A_{46}) + \frac{[(1-r_1)(1-f_1) + r_1f_1]^2}{2} A_{50} \\
& + \frac{[(1-r_1)f_1 + r_1(1-f_1)]^2}{2} A_{51} + \frac{r_3(1-r_3)f_1(1-f_1)}{2} (A_{55} + A_{56} + A_{57} + A_{58}) \\
& + \frac{r_1(1-r_1)r_3(1-r_3)}{2} [r_2^2(A_{65} + A_{66} + A_{69} + A_{71}) + (1-r_2)^2(A_{67} + A_{68} + A_{70} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{51} & = \frac{r_1(1-r_1)f_1(1-f_1)}{2} (A_{43} + A_{44} + A_{45} + A_{46}) + \frac{[(1-r_1)f_1 + r_1(1-f_1)]^2}{2} A_{50} \\
& + \frac{[(1-r_1)(1-f_1) + r_1f_1]^2}{2} A_{51} + \frac{r_3(1-r_3)f_1(1-f_1)}{2} (A_{55} + A_{56} + A_{57} + A_{58}) \\
& + \frac{r_1(1-r_1)r_3(1-r_3)}{2} [r_2^2(A_{65} + A_{66} + A_{69} + A_{71}) + (1-r_2)^2(A_{67} + A_{68} + A_{70} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{52} & = \frac{r_1(1-r_1)}{2} [(1-f_1)^2(A_{43} + A_{45}) + f_1^2(A_{44} + A_{46})] + \frac{r_1(1-r_1)}{2} (A_{47} + A_{48}) \\
& + \frac{[(1-r_1)(1-f_1) + r_1f_1][(1-r_1)f_1 + r_1(1-f_1)]}{2} (A_{50} + A_{51}) + \frac{1}{2} A_{52} \\
& + \frac{f_1(1-f_1)}{2} (A_{53} + A_{54}) + \frac{f_1(1-f_1)}{2} [r_3^2(A_{55} + A_{56}) + (1-r_3)^2(A_{57} + A_{58})] \\
& + \frac{r_1(1-r_1)}{2} [r_2^2(A_{61} + A_{64}) + (1-r_2)^2(A_{62} + A_{63})] + \frac{r_1(1-r_1)}{2} [r_2^2 r_3^2(A_{65} + A_{66}) \\
& + (1-r_2)^2 r_3^2(A_{67} + A_{70}) + (1-r_2)^2(1-r_3^2)(A_{68} + A_{72}) + r_2^2(1-r_3)^2(A_{69} + A_{71})]
\end{aligned}$$

$$\begin{aligned}
A'_{53} & = \frac{(1-f_1)^2}{2} A_{53} + \frac{f_1^2}{2} A_{54} + \frac{r_3(1-r_3)}{2} [(1-f_1)^2(A_{55} + A_{57}) + f_1^2(A_{56} + A_{58})] \\
& + \frac{r_1(1-r_1)r_2(1-r_2)}{2} (A_{61} + A_{62} + A_{63} + A_{64}) \\
& + \frac{r_1(1-r_1)r_2(1-r_2)r_3(1-r_3)}{2} (A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_{54} &= \frac{f_1^2}{2}A_{53} + \frac{(1-f_1)^2}{2}A_{54} + \frac{r_3(1-r_3)}{2}[f_1^2(A_{55} + A_{57}) + (1-f_1)^2(A_{56} + A_{58})] \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)}{2}(A_{61} + A_{62} + A_{63} + A_{64}) \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)r_3(1-r_3)}{2}(A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_{55} &= \frac{[(1-r_3)(1-f_1)]^2}{2}A_{55} + \frac{[(1-r_3)f_1]^2}{2}A_{56} + \frac{[r_3(1-f_1)]^2}{2}A_{57} + \frac{(r_3f_1)^2}{2}A_{58} \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)}{2}[(1-r_3)^2(A_{65} + A_{66} + A_{67} + A_{70}) + r_3^2(A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{56} &= \frac{[(1-r_3)f_1]^2}{2}A_{55} + \frac{[(1-r_3)(1-f_1)]^2}{2}A_{56} + \frac{(r_3f_1)^2}{2}A_{57} + \frac{[r_3(1-f_1)]^2}{2}A_{58} \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)}{2}[(1-r_3)^2(A_{65} + A_{66} + A_{67} + A_{70}) + r_3^2(A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{57} &= \frac{[r_3(1-f_1)]^2}{2}A_{55} + \frac{(r_3f_1)^2}{2}A_{56} + \frac{[(1-r_3)(1-f_1)]^2}{2}A_{57} + \frac{[(1-r_3)f_1]^2}{2}A_{58} \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)}{2}[r_3^2(A_{65} + A_{66} + A_{67} + A_{70}) + (1-r_3)^2(A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{58} &= \frac{(r_3f_1)^2}{2}A_{55} + \frac{[r_3(1-f_1)]^2}{2}A_{56} + \frac{[(1-r_3)f_1]^2}{2}A_{57} + \frac{[(1-r_3)(1-f_1)]^2}{2}A_{58} \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)}{2}[r_3^2(A_{65} + A_{66} + A_{67} + A_{70}) + (1-r_3)^2(A_{68} + A_{69} + A_{71} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{59} &= \frac{r_3(1-r_3)}{2}[(1-f_1)^2(A_{55} + A_{57}) + f_1^2(A_{56} + A_{58})] + \frac{(1-f_1)^2}{2}A_{59} + \frac{f_1^2}{2}A_{60} \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)}{2}(A_{61} + A_{62} + A_{63} + A_{64}) \\
&\quad + \frac{r_1(1-r_1)r_2(1-r_2)r_3(1-r_3)}{2}(A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_{60} &= \frac{r_3(1-r_3)}{2}[f_1^2(A_{55} + A_{57}) + (1-f_1)^2(A_{56} + A_{58})] + \frac{f_1^2}{2}A_{59} + \frac{(1-f_1)^2}{2}A_{60} \\
&+ \frac{r_1(1-r_1)r_2(1-r_2)}{2}(A_{61} + A_{62} + A_{63} + A_{64}) \\
&+ \frac{r_1(1-r_1)r_2(1-r_2)r_3(1-r_3)}{2}(A_{65} + A_{66} + A_{67} + A_{68} + A_{69} + A_{70} + A_{71} + A_{72})
\end{aligned}$$

$$\begin{aligned}
A'_{61} &= \frac{[(1-r_1)(1-r_2)]^2}{2}A_{61} + \frac{(r_1r_2)^2}{2}A_{62} + \frac{[(1-r_1)r_2]^2}{2}A_{63} + \frac{[r_1(1-r_2)]^2}{2}A_{64} \\
&+ \frac{r_3(1-r_3)}{2}[(1-r_1)^2(1-r_2)^2(A_{65} + A_{69}) + r_1^2(1-r_2)^2(A_{66} + A_{71}) + r_1^2r_2^2(A_{68} + A_{70}) \\
&+ (1-r_1)^2r_2^2(A_{67} + A_{72})]
\end{aligned}$$

$$\begin{aligned}
A'_{62} &= \frac{(r_1r_2)^2}{2}A_{61} + \frac{[(1-r_1)(1-r_2)]^2}{2}A_{62} + \frac{[r_1(1-r_2)]^2}{2}A_{63} + \frac{[(1-r_1)r_2]^2}{2}A_{64} \\
&+ \frac{r_3(1-r_3)}{2}[r_1^2r_2^2(A_{65} + A_{69}) + (1-r_1)^2r_2^2(A_{66} + A_{71}) + r_1^2(1-r_2)^2(A_{67} + A_{72}) \\
&+ (1-r_1)^2(1-r_2)^2(A_{68} + A_{70})]
\end{aligned}$$

$$\begin{aligned}
A'_{63} &= \frac{[(1-r_1)r_2]^2}{2}A_{61} + \frac{[r_1(1-r_2)]^2}{2}A_{62} + \frac{[(1-r_1)(1-r_2)]^2}{2}A_{63} + \frac{(r_1r_2)^2}{2}A_{64} \\
&+ \frac{r_3(1-r_3)}{2}[(1-r_1)^2r_2^2(A_{65} + A_{69}) + r_1^2r_2^2(A_{66} + A_{71}) + (1-r_1)^2(1-r_2)^2(A_{67} + A_{72}) \\
&+ r_1^2(1-r_2)^2(A_{68} + A_{70})]
\end{aligned}$$

$$\begin{aligned}
A'_{64} &= \frac{[r_1(1-r_2)]^2}{2}A_{61} + \frac{[(1-r_1)r_2]^2}{2}A_{62} + \frac{(r_1r_2)^2}{2}A_{63} + \frac{[(1-r_1)(1-r_2)]^2}{2}A_{64} \\
&+ \frac{r_3(1-r_3)}{2}[r_1^2(1-r_2)^2(A_{65} + A_{69}) + (1-r_1)^2(1-r_2)^2(A_{66} + A_{71}) + r_1^2r_2^2(A_{67} + A_{72}) \\
&+ (1-r_1)^2r_2^2(A_{68} + A_{70})]
\end{aligned}$$

$$\begin{aligned}
A'_{65} &= \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2}A_{65} + \frac{[r_1(1-r_2)(1-r_3)]^2}{2}A_{66} + \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{67} \\
&+ \frac{(r_1r_2r_3)^2}{2}A_{68} + \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{69} + \frac{[r_1r_2(1-r_3)]^2}{2}A_{70} + \frac{[r_1(1-r_2)r_3]^2}{2}A_{71} \\
&+ \frac{[(1-r_1)r_2r_3]^2}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{66} &= \frac{[r_1(1-r_2)(1-r_3)]^2}{2}A_{65} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2}A_{66} + \frac{[r_1r_2(1-r_3)]^2}{2}A_{67} \\
&+ \frac{[(1-r_1)r_2r_3]^2}{2}A_{68} + \frac{[r_1(1-r_2)r_3]^2}{2}A_{69} + \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{70} \\
&+ \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{71} + \frac{(r_1r_2r_3)^2}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{67} &= \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{65} + \frac{[r_1r_2(1-r_3)]^2}{2}A_{66} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2}A_{67} \\
&+ \frac{[r_1(1-r_2)r_3]^2}{2}A_{68} + \frac{[(1-r_1)r_2r_3]^2}{2}A_{69} + \frac{[r_1(1-r_2)(1-r_3)]^2}{2}A_{70} + \frac{(r_1r_2r_3)^2}{2}A_{71} \\
&+ \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{68} &= \frac{(r_1r_2r_3)^2}{2}A_{65} + \frac{[(1-r_1)r_2r_3]^2}{2}A_{66} + \frac{[r_1(1-r_2)r_3]^2}{2}A_{67} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2}A_{68} \\
&+ \frac{[r_1r_2(1-r_3)]^2}{2}A_{69} + \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{70} + \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{71} \\
&+ \frac{[r_1(1-r_2)(1-r_3)]^2}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{69} &= \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{65} + \frac{[r_1(1-r_2)r_3]^2}{2}A_{66} + \frac{[(1-r_1)r_2r_3]^2}{2}A_{67} + \frac{[r_1r_2(1-r_3)]^2}{2}A_{68} \\
&+ \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2}A_{69} + \frac{(r_1r_2r_3)^2}{2}A_{70} + \frac{[r_1(1-r_2)(1-r_3)]^2}{2}A_{71} \\
&+ \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{70} &= \frac{[r_1r_2(1-r_3)]^2}{2}A_{65} + \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{66} + \frac{[r_1(1-r_2)(1-r_3)]^2}{2}A_{67} \\
&+ \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{68} + \frac{(r_1r_2r_3)^2}{2}A_{69} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2}A_{70} \\
&+ \frac{[(1-r_1)r_2r_3]^2}{2}A_{71} + \frac{[r_1(1-r_2)r_3]^2}{2}A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{71} &= \frac{[r_1(1-r_2)r_3]^2}{2}A_{65} + \frac{[(1-r_1)(1-r_2)r_3]^2}{2}A_{66} + \frac{(r_1r_2r_3)^2}{2}A_{67} + \frac{[(1-r_1)r_2(1-r_3)]^2}{2}A_{68}
\end{aligned}$$

$$\begin{aligned}
& + \frac{[r_1(1-r_2)(1-r_3)]^2}{2} A_{69} + \frac{[(1-r_1)r_2r_3]^2}{2} A_{70} + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2} A_{71} \\
& + \frac{[r_1r_2(1-r_3)]^2}{2} A_{72}
\end{aligned}$$

$$\begin{aligned}
A'_{72} = & \frac{[(1-r_1)r_2r_3]^2}{2} A_{65} + \frac{(r_1r_2r_3)^2}{2} A_{66} + \frac{[(1-r_1)(1-r_2)r_3]^2}{2} A_{67} + \frac{[r_1(1-r_2)(1-r_3)]^2}{2} A_{68} \\
& + \frac{[(1-r_1)r_2(1-r_3)]^2}{2} A_{69} + \frac{[r_1(1-r_2)r_3]^2}{2} A_{70} + \frac{[r_1r_2(1-r_3)]^2}{2} A_{71} \\
& + \frac{[(1-r_1)(1-r_2)(1-r_3)]^2}{2} A_{72}
\end{aligned}$$