

$$\begin{aligned}
& T^{3/2} \mathbb{E} \left[\right. \\
& - \frac{3 \epsilon}{2} + \mathbb{I} T^2 p_{2+i} \pi_i - \mathbb{I} (-1 + T) T p_{2+j} \pi_i + \mathbb{I} T^2 \epsilon p_{2+j} \pi_i - \mathbb{I} (-1 + T) p_{2+k} \pi_i + \\
& \mathbb{I} T \epsilon p_{2+k} \pi_i - \frac{1}{2} (-1 + T) T^3 \epsilon p_{2+i} p_{2+j} \pi_i^2 + \frac{1}{2} (-1 + T) T^3 \epsilon p_{2+j}^2 \pi_i^2 - \\
& \frac{1}{2} (-1 + T) T^2 \epsilon p_{2+i} p_{2+k} \pi_i^2 + \frac{1}{2} (-1 + T)^2 T \epsilon p_{2+j} p_{2+k} \pi_i^2 + \\
& \frac{1}{2} (-1 + T) T \epsilon p_{2+k}^2 \pi_i^2 + \mathbb{I} T p_{2+j} \pi_j - \mathbb{I} T \epsilon p_{2+j} \pi_j - \mathbb{I} (-1 + T) p_{2+k} \pi_j + \\
& \mathbb{I} (-1 + 2 T) \epsilon p_{2+k} \pi_j + T^3 \epsilon p_{2+i} p_{2+j} \pi_i \pi_j - T^3 \epsilon p_{2+j}^2 \pi_i \pi_j - \\
& (-1 + T) T^2 \epsilon p_{2+i} p_{2+k} \pi_i \pi_j + (-1 + T)^2 T \epsilon p_{2+j} p_{2+k} \pi_i \pi_j + \\
& (-1 + T) T \epsilon p_{2+k}^2 \pi_i \pi_j - \frac{1}{2} (-1 + T) T \epsilon p_{2+j} p_{2+k} \pi_j^2 + \frac{1}{2} (-1 + T) T \epsilon p_{2+k}^2 \pi_j^2 + \\
& \mathbb{I} p_{2+k} \pi_k - 2 \mathbb{I} \epsilon p_{2+k} \pi_k + T^2 \epsilon p_{2+i} p_{2+k} \pi_i \pi_k - (-1 + T) T \epsilon p_{2+j} p_{2+k} \pi_i \pi_k - \\
& T \epsilon p_{2+k}^2 \pi_i \pi_k + T \epsilon p_{2+j} p_{2+k} \pi_j \pi_k - T \epsilon p_{2+k}^2 \pi_j \pi_k \left. \right]
\end{aligned}$$