

Pensieve header: Will it work with an imaginary integrand? (Maybe, but not here).

```
In[*]:= SetDirectory["C:\\drorbn\\AcademicPensieve\\Talks\\Groningen-240530"];
```

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## Preliminaries

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```
In[*]:= Once[<< KnotTheory` ; << Rot.m];
```

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Loading KnotTheory` version of February 2, 2020, 10:53:45.2097.  
Read more at <http://katlas.org/wiki/KnotTheory>.

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Loading Rot.m from <http://drorbn.net/AP/Talks/Groningen-240530> to compute rotation numbers.

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```
In[*]:= CF[ω_. ε_E] := CF[ω] CF /@ ε;
CF[ε_List] := CF /@ ε;
CF[ε_] := Module[{vs, ps, c},
  vs = Cases[ε, (x | p | ξ | π)_, ∞] ∪ {x, p, ε};
  Total[CoefficientRules[Expand[ε], vs] /. (ps_ -> c_) -> Factor[c] (Times @@ vs^ps) ]];
```

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## Integration

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```
In[*]:= E /: E[A_] E[B_] := E[A + B];
```

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```
In[*]:= $π = Identity; (* hacks in pink *)
```

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```

In[*]:= Unprotect[Integrate];

$$\int \omega_{\cdot} \cdot \mathbb{E}[L_{\cdot}] \, d(vs\_List) := \text{Module}[\{n, L0, Q, \Delta, G, Z0, Z, \lambda, DZ, FZ, a, b\},$$

  n = Length@vs; L0 = L /. \epsilon \to 0;
  Q = Table[(-\partial_{vs[[a]], vs[[b]] L0) /. Thread[vs \to 0] /. (p | x) \to 0, {a, n}, {b, n}];
  If[\Delta = Det[Q] == 0, Return@"Degenerate Q!"];
  Z = Z0 = CF@\$pi[L + vs.Q.vs / 2]; G = Inverse[Q];
  DZ_{a_} := \partial_{vs[[a]]} Z; DZ_{a_, b_} := \partial_{vs[[b]]} DZ_{a_};
  FZ := CF@\$pi[\frac{1}{2} \sum_{a=1}^n \sum_{b=1}^n G[[a, b]] (DZ_{a,b} + DZ_a DZ_b)];
  FixedPoint[Z = Z0 + \int_0^{\lambda} FZ \, d\lambda \ \&, Z];
  PowerExpand@Factor[\omega \Delta^{-1/2}] \mathbb{E}[CF[Z /. \lambda \to 1 /. Thread[vs \to 0]]];
Protect[Integrate];

```

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## The Right-Handed Trefoil

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```
In[*]:= K = Mirror@Knot[3, 1]; Features[K]
```

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 KnotTheory: Loading precomputed data in PD4Knots`

Out[\*]=

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```
Features[7, C4[-1] X1,5[1] X3,7[1] X6,2[1]]
```

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```

In[*]:= \mathcal{L}[X_{i_, j_}[s_]] := T^{s/2} \mathbb{E}[
  x_i (p_{i+1} - p_i) + x_j (p_{j+1} - p_j) + (T^s - 1) x_i (p_{i+1} - p_{j+1}) +
  (\epsilon s / 2) \times (x_i (p_i - p_j) ((T^s - 1) x_i p_j + 2 (-x_j p_j)) + 1) ]
\mathcal{L}[C_i[0]] := \mathbb{E}[x_i (p_{i+1} - p_i)];
\mathcal{L}[C_i[1]] := T^{1/2} \mathbb{E}[x_i (p_{i+1} - p_i) + \epsilon (c_1 + c_2 x_i^2 p_i^2)];
\mathcal{L}[C_i[-1]] := T^{-1/2} \mathbb{E}[x_i (p_{i+1} - p_i) + \epsilon (c_3 + c_4 x_i^2 p_i^2)];
\mathcal{L}[K_] := CF[\mathcal{L} / @ Features[K][[2]]]
vs[K_] := Join@@ Table[{p_i, x_i}, {i, Features[K][[1]]}]

```

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In[\*]:= {vs[K], L[K]}

Out[\*]=  
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$$\left\{ \{p_1, x_1, p_2, x_2, p_3, x_3, p_4, x_4, p_5, x_5, p_6, x_6, p_7, x_7\}, \right. \\ \left. T \mathbb{E} \left[ \frac{1}{2} \in (3 + 2 c_3) - p_1 x_1 + T p_2 x_1 + (1 - T) p_6 x_1 + \frac{1}{2} (-1 + T) \in p_1 p_5 x_1^2 + \frac{1}{2} (1 - T) \in p_5^2 x_1^2 - p_2 x_2 + \right. \right. \\ \left. p_3 x_2 - p_3 x_3 + T p_4 x_3 + (1 - T) p_8 x_3 + \frac{1}{2} (-1 + T) \in p_3 p_7 x_3^2 + \frac{1}{2} (1 - T) \in p_7^2 x_3^2 - p_4 x_4 + p_5 x_4 + \right. \\ \left. \in c_4 p_4^2 x_4^2 - p_5 x_5 + p_6 x_5 - \in p_1 p_5 x_1 x_5 + \in p_5^2 x_1 x_5 + (1 - T) p_3 x_6 - p_6 x_6 + T p_7 x_6 + \in p_2^2 x_2 x_6 - \right. \\ \left. \in p_2 p_6 x_2 x_6 + \frac{1}{2} (1 - T) \in p_2^2 x_6^2 + \frac{1}{2} (-1 + T) \in p_2 p_6 x_6^2 - p_7 x_7 + p_8 x_7 - \in p_3 p_7 x_3 x_7 + \in p_7^2 x_3 x_7 \right\}$$

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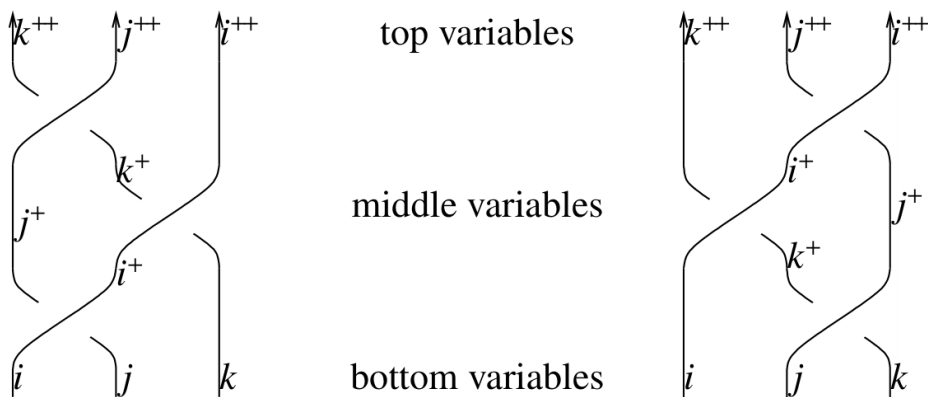
In[\*]:= \$π = Normal[# + O[ε]^2] &; ∫ L[K] d(vs@K)

Out[\*]=  
pdf

$$\frac{i T \mathbb{E} \left[ \frac{\in (-3 + 2 T + 3 T^2 - 4 T^3 + 3 T^4 + 2 c_3 - 4 T c_3 + 6 T^2 c_3 - 4 T^3 c_3 + 2 T^4 c_3 + 4 c_4)}{2 (1 - T + T^2)^2} \right]}{1 - T + T^2}$$

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### Invariance Under Reidemeister 3



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In[\*]:= lhs = ∫ (E[i π\_i p\_i + i π\_j p\_j + i π\_k p\_k] L /@ (X\_{i,j}[1] X\_{i+1,k}[1] X\_{j+1,k+1}[1]))  
d[{p\_i, p\_j, p\_k, x\_i, x\_j, x\_k, p\_{i+1}, p\_{j+1}, p\_{k+1}, x\_{i+1}, x\_{j+1}, x\_{k+1}}];  
rhs = ∫ (E[i π\_i p\_i + i π\_j p\_j + i π\_k p\_k] L /@ (X\_{j,k}[1] X\_{i,k+1}[1] X\_{i+1,j+1}[1]))  
d[{p\_i, p\_j, p\_k, x\_i, x\_j, x\_k, p\_{i+1}, p\_{j+1}, p\_{k+1}, x\_{i+1}, x\_{j+1}, x\_{k+1}}];  
lhs == rhs

Out[\*]=  
pdf

True

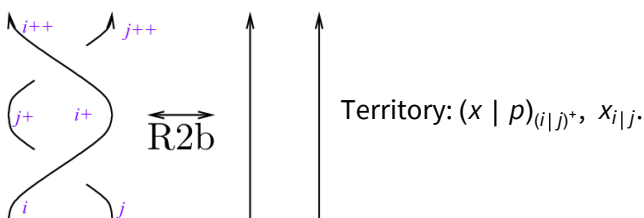
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In[\*]:= lhs

Out[\*]=  
pdf

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

### Invariance Under Reidemeister 2b



In[\*]:= lhs =  $\int \mathbb{E} [\mathfrak{i} \pi_i p_i + \mathfrak{i} \pi_j p_j] \mathcal{L} / @ (X_{i,j} [1] X_{i+1,j+1} [-1]) \mathfrak{d} \{x_i, x_j, p_i, p_j, x_{i+1}, x_{j+1}, p_{i+1}, p_{j+1}\}$

rhs =  $\int \mathbb{E} [\mathfrak{i} \pi_i p_i + \mathfrak{i} \pi_j p_j] \mathcal{L} / @ (C_i [0] C_{i+1} [0] C_j [0] C_{j+1} [0]) \mathfrak{d} \{x_i, x_j, p_i, p_j, x_{i+1}, x_{j+1}, p_{i+1}, p_{j+1}\};$

lhs == rhs

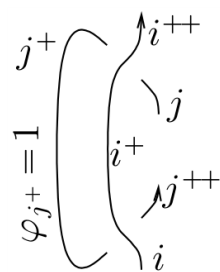
Out[\*]=

$$\mathbb{E} [\mathfrak{i} p_{2+i} \pi_i + \mathfrak{i} p_{2+j} \pi_j]$$

Out[\*]=

True

### Invariance Under R2c



$$\begin{aligned}
 \text{In[*]} := \text{lhs} &= \int \mathbb{E} [\dot{\mathbf{i}} \pi_i \mathbf{p}_i + \dot{\mathbf{i}} \pi_j \mathbf{p}_j] \mathcal{L} / @ (\mathbf{X}_{i+1,j} [\mathbf{1}] \mathbf{X}_{i,j+2} [-\mathbf{1}] \mathbf{C}_{j+1} [\mathbf{1}]) \\
 &\quad \mathbb{d} \{ \mathbf{x}_i, \mathbf{x}_j, \mathbf{p}_i, \mathbf{p}_j, \mathbf{x}_{i+1}, \mathbf{x}_{j+1}, \mathbf{p}_{i+1}, \mathbf{p}_{j+1}, \mathbf{x}_{j+2}, \mathbf{p}_{j+2} \} \\
 \text{rhs} &= \int \mathbb{E} [\dot{\mathbf{i}} \pi_i \mathbf{p}_i + \dot{\mathbf{i}} \pi_j \mathbf{p}_j] \mathcal{L} / @ (\mathbf{C}_i [\mathbf{0}] \mathbf{C}_{i+1} [\mathbf{0}] \mathbf{C}_j [\mathbf{0}] \mathbf{C}_{j+1} [\mathbf{1}] \mathbf{C}_{j+2} [\mathbf{0}]) \\
 &\quad \mathbb{d} \{ \mathbf{x}_i, \mathbf{x}_j, \mathbf{p}_i, \mathbf{p}_j, \mathbf{x}_{i+1}, \mathbf{x}_{j+1}, \mathbf{p}_{i+1}, \mathbf{p}_{j+1}, \mathbf{x}_{j+2}, \mathbf{p}_{j+2} \}; \\
 \text{lhs} &= \text{rhs}
 \end{aligned}$$

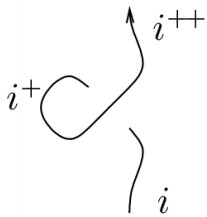
Out[\*]=

$$\begin{aligned}
 & - \dot{\mathbf{i}} \sqrt{\mathbb{T}} \mathbb{E} \left[ \in (\mathbf{c}_1 + 2 \mathbf{c}_2) + \dot{\mathbf{i}} \mathbf{p}_{2+i} \pi_i - \frac{\dot{\mathbf{i}} (-1 + \mathbb{T}) \in (\mathbf{1} + 4 \mathbf{c}_2) \mathbf{p}_{3+j} \pi_i}{\mathbb{T}} - \right. \\
 & \quad \left. \frac{(-1 + \mathbb{T})^2 \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_i^2}{\mathbb{T}^2} + \dot{\mathbf{i}} \mathbf{p}_{3+j} \pi_j + 4 \dot{\mathbf{i}} \in \mathbf{c}_2 \mathbf{p}_{3+j} \pi_j + \frac{2 (-1 + \mathbb{T}) \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_i \pi_j}{\mathbb{T}} - \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_j^2 \right]
 \end{aligned}$$

Out[\*]=

$$\begin{aligned}
 & - \dot{\mathbf{i}} \sqrt{\mathbb{T}} \mathbb{E} \left[ \in (\mathbf{c}_1 + 2 \mathbf{c}_2) + \dot{\mathbf{i}} \mathbf{p}_{2+i} \pi_i - \frac{\dot{\mathbf{i}} (-1 + \mathbb{T}) \in (\mathbf{1} + 4 \mathbf{c}_2) \mathbf{p}_{3+j} \pi_i}{\mathbb{T}} - \right. \\
 & \quad \left. \frac{(-1 + \mathbb{T})^2 \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_i^2}{\mathbb{T}^2} + \dot{\mathbf{i}} \mathbf{p}_{3+j} \pi_j + 4 \dot{\mathbf{i}} \in \mathbf{c}_2 \mathbf{p}_{3+j} \pi_j + \frac{2 (-1 + \mathbb{T}) \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_i \pi_j}{\mathbb{T}} - \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_j^2 \right] = \\
 & - \dot{\mathbf{i}} \sqrt{\mathbb{T}} \mathbb{E} \left[ \in (\mathbf{c}_1 + 2 \mathbf{c}_2) + \dot{\mathbf{i}} \mathbf{p}_{2+i} \pi_i + \dot{\mathbf{i}} \mathbf{p}_{3+j} \pi_j + 4 \dot{\mathbf{i}} \in \mathbf{c}_2 \mathbf{p}_{3+j} \pi_j - \in \mathbf{c}_2 \mathbf{p}_{3+j}^2 \pi_j^2 \right]
 \end{aligned}$$

### Invariance Under R1l



$$\begin{aligned}
 \text{In[*]} := \text{lhs} &= \int \mathbb{E} [\dot{\mathbf{i}} \pi_i \mathbf{p}_i] \mathcal{L} / @ (\mathbf{X}_{i+2,i} [\mathbf{1}] \mathbf{C}_{i+1} [\mathbf{1}]) \mathbb{d} \{ \mathbf{x}_i, \mathbf{p}_i, \mathbf{x}_{i+1}, \mathbf{p}_{i+1}, \mathbf{x}_{i+2}, \mathbf{p}_{i+2} \} \\
 \text{rhs} &= \int \mathbb{E} [\dot{\mathbf{i}} \pi_i \mathbf{p}_i] \mathcal{L} / @ (\mathbf{C}_i [\mathbf{0}] \mathbf{C}_{i+1} [\mathbf{0}] \mathbf{C}_{i+2} [\mathbf{0}]) \mathbb{d} \{ \mathbf{x}_i, \mathbf{p}_i, \mathbf{x}_{i+1}, \mathbf{p}_{i+1}, \mathbf{x}_{i+2}, \mathbf{p}_{i+2} \}; \\
 \text{lhs} &= \text{rhs}
 \end{aligned}$$

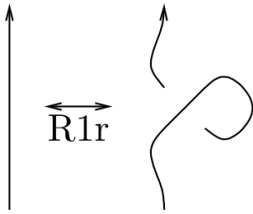
Out[\*]=

$$- \dot{\mathbf{i}} \mathbb{E} \left[ \frac{\in (2 \mathbb{T} + \mathbb{T}^2 + 2 \mathbb{T}^2 \mathbf{c}_1 + 4 \mathbf{c}_2)}{2 \mathbb{T}^2} + \dot{\mathbf{i}} \mathbf{p}_{3+i} \pi_i + \frac{\dot{\mathbf{i}} \in (\mathbb{T} + 4 \mathbf{c}_2) \mathbf{p}_{3+i} \pi_i}{\mathbb{T}^2} - \frac{\in \mathbf{c}_2 \mathbf{p}_{3+i}^2 \pi_i^2}{\mathbb{T}^2} \right]$$

Out[\*]=

$$- \dot{\mathbf{i}} \mathbb{E} \left[ \frac{\in (2 \mathbb{T} + \mathbb{T}^2 + 2 \mathbb{T}^2 \mathbf{c}_1 + 4 \mathbf{c}_2)}{2 \mathbb{T}^2} + \dot{\mathbf{i}} \mathbf{p}_{3+i} \pi_i + \frac{\dot{\mathbf{i}} \in (\mathbb{T} + 4 \mathbf{c}_2) \mathbf{p}_{3+i} \pi_i}{\mathbb{T}^2} - \frac{\in \mathbf{c}_2 \mathbf{p}_{3+i}^2 \pi_i^2}{\mathbb{T}^2} \right] = - \dot{\mathbf{i}} \mathbb{E} [\dot{\mathbf{i}} \mathbf{p}_{3+i} \pi_i]$$

### Invariance Under R1r



$$\begin{aligned}
 \text{In[*]} := \text{lhs} &= \int \mathbb{E}[\dot{\mathbf{i}} \pi_i \mathbf{p}_i] \mathcal{L} / @ (X_{i,i+2}[\mathbf{1}] C_{i+1}[-\mathbf{1}]) \mathbb{d}\{x_i, p_i, x_{i+1}, p_{i+1}, x_{i+2}, p_{i+2}\} \\
 \text{rhs} &= \int \mathbb{E}[\dot{\mathbf{i}} \pi_i \mathbf{p}_i] \mathcal{L} / @ (C_i[\mathbf{0}] C_{i+1}[\mathbf{0}] C_{i+2}[\mathbf{0}]) \mathbb{d}\{x_i, p_i, x_{i+1}, p_{i+1}, x_{i+2}, p_{i+2}\}; \\
 \text{lhs} &= \text{rhs}
 \end{aligned}$$

Out[\*]=

$$-\dot{\mathbf{i}} \mathbb{E} \left[ \frac{1}{2} \in (-1 + 2 c_3 + 4 c_4) + \dot{\mathbf{i}} p_{3+i} \pi_i + \dot{\mathbf{i}} T \in (-1 + 4 c_4) p_{3+i} \pi_i - T^2 \in c_4 p_{3+i}^2 \pi_i^2 \right]$$

Out[\*]=

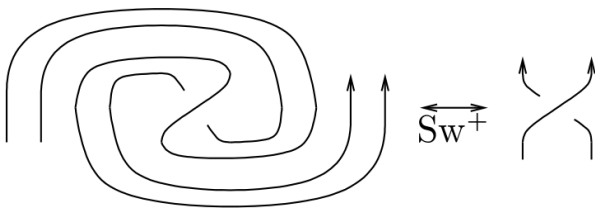
$$-\dot{\mathbf{i}} \mathbb{E} \left[ \frac{1}{2} \in (-1 + 2 c_3 + 4 c_4) + \dot{\mathbf{i}} p_{3+i} \pi_i + \dot{\mathbf{i}} T \in (-1 + 4 c_4) p_{3+i} \pi_i - T^2 \in c_4 p_{3+i}^2 \pi_i^2 \right] = -\dot{\mathbf{i}} \mathbb{E}[\dot{\mathbf{i}} p_{3+i} \pi_i]$$

$$\text{In[*]} := (\text{lhs} = \text{rhs}) /. \{c_5 \rightarrow \mathbf{0}\}$$

Out[\*]=

$$-\dot{\mathbf{i}} \mathbb{E} \left[ \frac{1}{2} \in (-1 + 2 c_3 + 4 c_4) + \dot{\mathbf{i}} p_{3+i} \pi_i + \dot{\mathbf{i}} T \in (-1 + 4 c_4) p_{3+i} \pi_i - T^2 \in c_4 p_{3+i}^2 \pi_i^2 \right] = -\dot{\mathbf{i}} \mathbb{E}[\dot{\mathbf{i}} p_{3+i} \pi_i]$$

### Invariance Under Sw



$$\begin{aligned}
\text{In[*]} := & \text{lhs} = \int \mathbb{E} [\dot{\mathbf{i}} \pi_i \mathbf{p}_i + \dot{\mathbf{i}} \pi_j \mathbf{p}_j] \mathcal{L} / @ (\mathbf{X}_{i+1, j+1} [\mathbf{1}] \mathbf{C}_i [-\mathbf{1}] \mathbf{C}_j [-\mathbf{1}] \mathbf{C}_{i+2} [\mathbf{1}] \mathbf{C}_{j+2} [\mathbf{1}]) \\
& \mathbb{d} \{ \mathbf{x}_i, \mathbf{x}_j, \mathbf{p}_i, \mathbf{p}_j, \mathbf{x}_{i+1}, \mathbf{x}_{j+1}, \mathbf{p}_{i+1}, \mathbf{p}_{j+1}, \mathbf{x}_{i+2}, \mathbf{p}_{i+2}, \mathbf{x}_{j+2}, \mathbf{p}_{j+2} \} \\
& \text{rhs} = \int \mathbb{E} [\dot{\mathbf{i}} \pi_i \mathbf{p}_i + \dot{\mathbf{i}} \pi_j \mathbf{p}_j] \mathcal{L} / @ (\mathbf{X}_{i+1, j+1} [\mathbf{1}] \mathbf{C}_i [\mathbf{0}] \mathbf{C}_j [\mathbf{0}] \mathbf{C}_{i+2} [\mathbf{0}] \mathbf{C}_{j+2} [\mathbf{0}]) \\
& \mathbb{d} \{ \mathbf{x}_i, \mathbf{x}_j, \mathbf{p}_i, \mathbf{p}_j, \mathbf{x}_{i+1}, \mathbf{x}_{j+1}, \mathbf{p}_{i+1}, \mathbf{p}_{j+1}, \mathbf{x}_{i+2}, \mathbf{p}_{i+2}, \mathbf{x}_{j+2}, \mathbf{p}_{j+2} \}; \\
& \text{lhs} == \text{rhs}
\end{aligned}$$

Out[\*]=

$$\begin{aligned}
& \sqrt{T} \mathbb{E} \left[ \frac{1}{2} \in (-1 + 4 c_1 + 8 c_2 + 4 c_3 + 8 c_4) + \dot{\mathbf{i}} T p_{3+i} \pi_i + \dot{\mathbf{i}} T \in (-1 + 4 c_2 + 4 c_4) p_{3+i} \pi_i - \right. \\
& \quad \dot{\mathbf{i}} (-1 + T) p_{3+j} \pi_i - 2 \dot{\mathbf{i}} \in (-T - 2 c_2 + 2 T c_2 - 2 c_4 + 2 T c_4) p_{3+j} \pi_i - \\
& \quad T^2 \in (c_2 + c_4) p_{3+i}^2 \pi_i^2 + \frac{1}{2} (-1 + T) T \in (-1 + 4 c_4) p_{3+i} p_{3+j} \pi_i^2 - \\
& \quad \frac{1}{2} (-1 + T) \in (-T - 2 c_2 + 2 T c_2 - 2 c_4 + 2 T c_4) p_{3+j}^2 \pi_i^2 + \dot{\mathbf{i}} p_{3+j} \pi_j + \dot{\mathbf{i}} \in (-1 + 4 c_2 + 4 c_4) p_{3+j} \pi_j + \\
& \quad \left. T \in p_{3+i} p_{3+j} \pi_i \pi_j + \in (-T - 2 c_2 + 2 T c_2) p_{3+j}^2 \pi_i \pi_j + \in (-c_2 - c_4) p_{3+j}^2 \pi_j^2 \right]
\end{aligned}$$

Out[\*]=

$$\begin{aligned}
& \sqrt{T} \mathbb{E} \left[ \frac{1}{2} \in (-1 + 4 c_1 + 8 c_2 + 4 c_3 + 8 c_4) + \dot{\mathbf{i}} T p_{3+i} \pi_i + \dot{\mathbf{i}} T \in (-1 + 4 c_2 + 4 c_4) p_{3+i} \pi_i - \right. \\
& \quad \dot{\mathbf{i}} (-1 + T) p_{3+j} \pi_i - 2 \dot{\mathbf{i}} \in (-T - 2 c_2 + 2 T c_2 - 2 c_4 + 2 T c_4) p_{3+j} \pi_i - \\
& \quad T^2 \in (c_2 + c_4) p_{3+i}^2 \pi_i^2 + \frac{1}{2} (-1 + T) T \in (-1 + 4 c_4) p_{3+i} p_{3+j} \pi_i^2 - \\
& \quad \frac{1}{2} (-1 + T) \in (-T - 2 c_2 + 2 T c_2 - 2 c_4 + 2 T c_4) p_{3+j}^2 \pi_i^2 + \dot{\mathbf{i}} p_{3+j} \pi_j + \dot{\mathbf{i}} \in (-1 + 4 c_2 + 4 c_4) p_{3+j} \pi_j + \\
& \quad \left. T \in p_{3+i} p_{3+j} \pi_i \pi_j + \in (-T - 2 c_2 + 2 T c_2) p_{3+j}^2 \pi_i \pi_j + \in (-c_2 - c_4) p_{3+j}^2 \pi_j^2 \right] == \\
& \sqrt{T} \mathbb{E} \left[ -\frac{\in}{2} + \dot{\mathbf{i}} T p_{3+i} \pi_i - \dot{\mathbf{i}} T \in p_{3+i} \pi_i - \dot{\mathbf{i}} (-1 + T) p_{3+j} \pi_i + 2 \dot{\mathbf{i}} T \in p_{3+j} \pi_i - \frac{1}{2} (-1 + T) T \in p_{3+i} p_{3+j} \pi_i^2 + \right. \\
& \quad \left. \frac{1}{2} (-1 + T) T \in p_{3+j}^2 \pi_i^2 + \dot{\mathbf{i}} p_{3+j} \pi_j - \dot{\mathbf{i}} \in p_{3+j} \pi_j + T \in p_{3+i} p_{3+j} \pi_i \pi_j - T \in p_{3+j}^2 \pi_i \pi_j \right]
\end{aligned}$$