

```
 $c_{h\_ , t\_} @ \Gamma [is\_ , os\_ , cs\_ , \omega\_ , \lambda\_ ] := \text{Module} [ \{ \alpha , \eta , y , \mu \} ,$ 
```

```
 $\alpha = \partial_{\xi_t, x_h} \lambda ; \mu = \lambda / . \xi_t | x_h \rightarrow \theta ;$ 
```

```
 $\eta = \partial_{x_h} \lambda / . \xi_t \rightarrow \theta ; y = \partial_{\xi_t} \lambda / . x_h \rightarrow \theta ;$ 
```

```
 $\Gamma [$ 
```

```
  DeleteCases [is, t], DeleteCases [os, h], KeyDrop [cs, {x_h, \xi_t}],
```

```
  CCF [ (1 - \alpha) \omega ], CF [ \mu + \eta y / (1 - \alpha) ]
```

```
  ] / . If [MatchQ [cs [\xi_t], \tau_], cs [\xi_t] \rightarrow cs [x_h], cs [x_h] \rightarrow cs [\xi_t]]];
```

```
 $c @ \Gamma [is\_ , os\_ , cs\_ , \omega\_ , \lambda\_ ] := \text{Fold} [c_{\#2, \#2} [\#1] \& , \Gamma [is, os, cs, \omega, \lambda], is \cap os]$ 
```