$$\min_{\mu \in \mathcal{M}} T_{\alpha,\beta}(\mu) = \frac{1}{2(T+1)} \sum_{i=0}^{T} \left\| K_{t_i}^* \rho_{t_i} - f_{t_i} \right\|_{H_{t_i}}^2 + J_{\alpha,\beta}(\mu)$$