$$f_{h,\varepsilon}(x,y) = \varepsilon \mathbf{E}_{x,y} \int_{0}^{t_{\varepsilon}} L_{x,y_{\varphi}(\varepsilon u)} \varphi(x) \, du$$

$$= h \int L_{x,z} \varphi(x) \rho_{x}(dz)$$

$$+ h \left[\frac{1}{t_{\varepsilon}} \left(\mathbf{E}_{y} \int_{0}^{t_{\varepsilon}} L_{x,y^{x}(s)} \varphi(x) \, ds - t_{\varepsilon} \int L_{x,z} \varphi(x) \rho_{x}(dz) \right) \right.$$

$$\left. + \frac{1}{t_{\varepsilon}} \left(\mathbf{E}_{y} \int_{0}^{t_{\varepsilon}} L_{x,y^{x}(s)} \varphi(x) \, ds - \mathbf{E}_{x,y} \int_{0}^{t_{\varepsilon}} L_{x,y_{\varphi}(\varepsilon s)} \varphi(x) \, ds \right) \right]$$

$$(1)$$