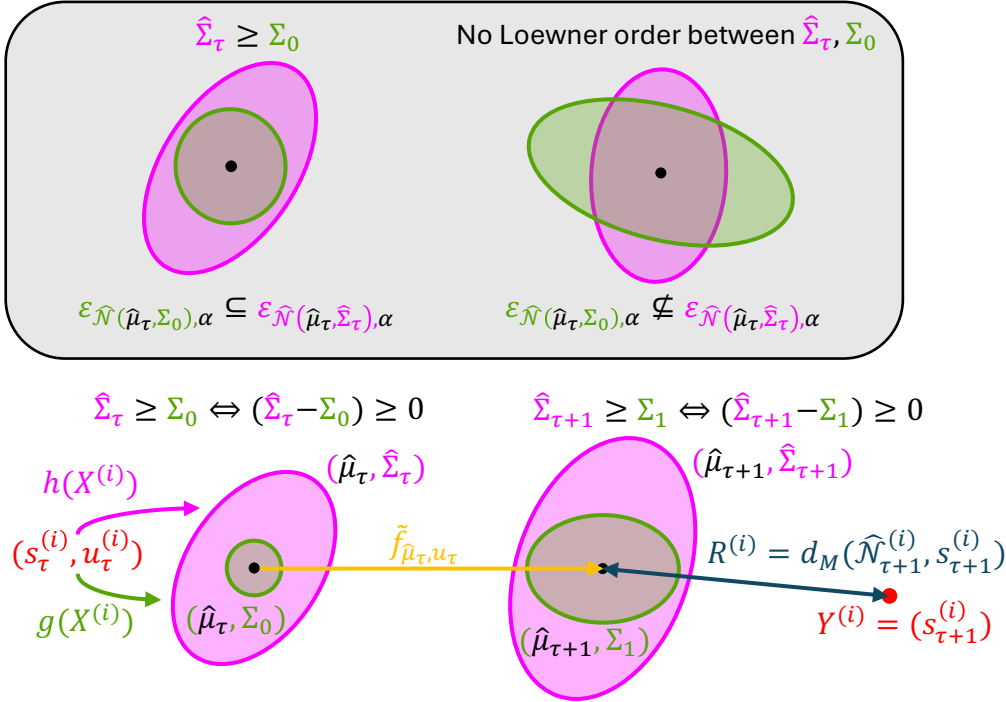
$\hat{\Sigma}_\tau \geq \Sigma_0$
No Loewner order between $\hat{\Sigma}_\tau, \Sigma_0$
$\mathcal{E}_{\hat{\mathcal{N}}(\hat{\mu}_\tau,\Sigma_0),\alpha} \subseteq \mathcal{E}_{\hat{\mathcal{N}}(\hat{\mu}_\tau,\hat{\Sigma}_\tau),\alpha}$
$\mathcal{E}_{\hat{\mathcal{N}}(\hat{\mu}_\tau,\Sigma_0),\alpha} \nsubseteq \mathcal{E}_{\hat{\mathcal{N}}(\hat{\mu}_\tau,\hat{\Sigma}_\tau),\alpha}$
$\hat{\Sigma}_\tau \geq \Sigma_0 \Leftrightarrow (\hat{\Sigma}_\tau - \Sigma_0) \geq 0$
$\hat{\Sigma}_{\tau+1} \geq \Sigma_1 \Leftrightarrow (\hat{\Sigma}_{\tau+1} - \Sigma_1) \geq 0$
$h(X^{(i)})$
$X^{(i)} = (s_\tau^{(i)}, u_\tau^{(i)})$
$g(X^{(i)})$
$(\hat{\mu}_\tau, \hat{\Sigma}_\tau)$
$(\hat{\mu}_\tau, \Sigma_0)$
$\tilde{f}_{\hat{\mu}_\tau, u_\tau}$
$(\hat{\mu}_{\tau+1}, \hat{\Sigma}_{\tau+1})$
$(\hat{\mu}_{\tau+1}, \Sigma_1)$
$R^{(i)} = d_M(\hat{\mathcal{N}}_{\tau+1}^{(i)}, s_{\tau+1}^{(i)})$
$Y^{(i)} = (s_{\tau+1}^{(i)})$