$\mathbf{E}\{\sum_{i} \pi_{i}^{*}\} - \frac{\theta}{2} \text{var}(\sum_{i} \pi_{i}^{*}) - \frac{\gamma}{2} \text{var}_{\alpha}(E\sum_{i} \pi_{i}^{*}), \theta = 2000.000, \gamma = 1000.000$

