

$$\sum_i \alpha_i + \frac{1}{M} \sum_i \sum_{j \leq n_i} \left(\frac{f(X_{i,j})}{p_c(X_{i,j})} - \frac{\sum_k \alpha_k p_k(X_{i,j})}{p_c(X_{i,j})} \right)$$

where

$$\alpha \in \mathbb{R}^N$$

$$p_j \in \mathbb{R} \rightarrow \mathbb{R}$$

$$X \in \mathbb{R}^{N \times m}$$

$$M \in \mathbb{R}$$

$$n_i \in \mathbb{R}$$

$$f \in \mathbb{R} \rightarrow \mathbb{R}$$

$$p_c \in \mathbb{R} \rightarrow \mathbb{R}$$