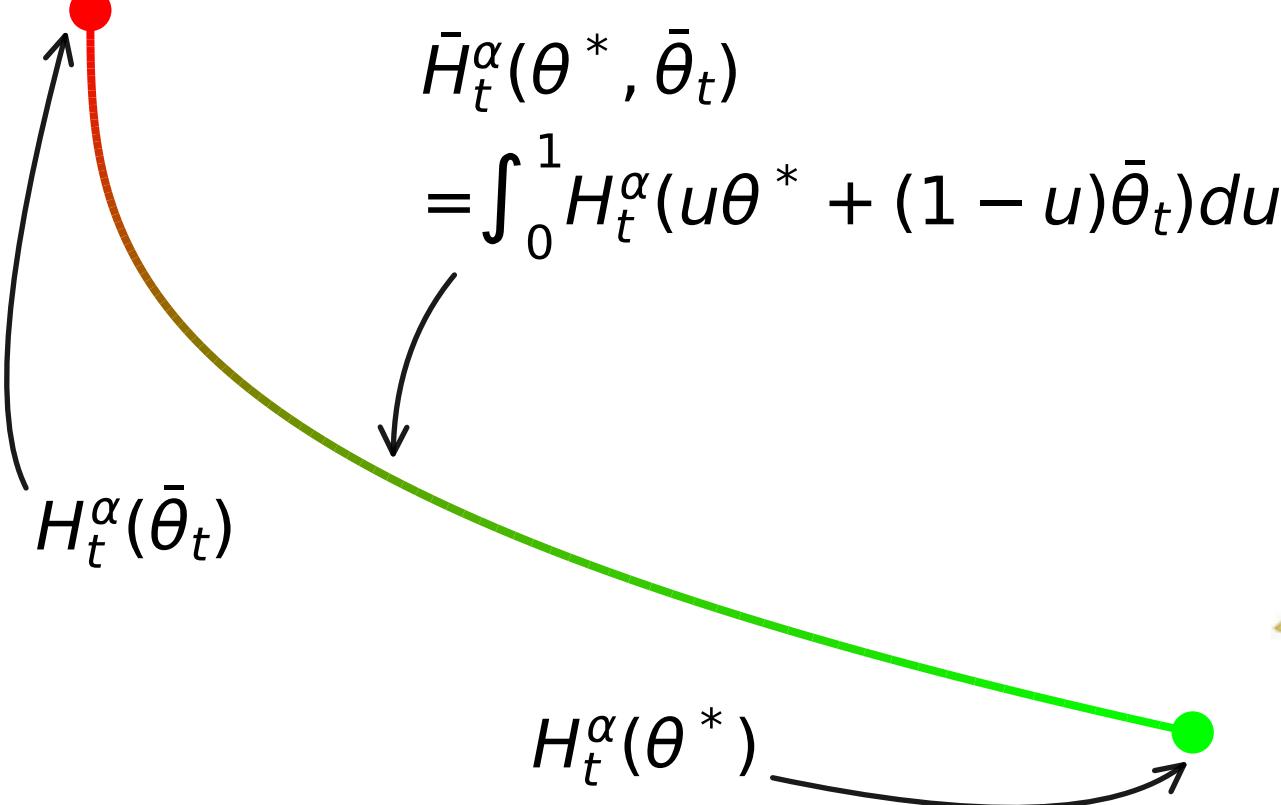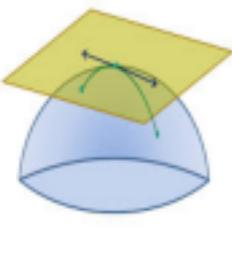$$\bar{H}_t^\alpha(\theta^*, \bar{\theta}_t)$$

$$= \int_0^1 H_t^\alpha(u\theta^* + (1-u)\bar{\theta}_t)du$$

$H_t^\alpha(\bar{\theta}_t)$

$H_t^\alpha(\theta^*)$