

Want $\int_T \mathbb{E} [|\det \nabla^2 f(t)| \mathbb{1}[\text{index}(\nabla^2 f(t)) = k] \mathbb{1}[f(t) > u]]$
 $|\nabla f(t) = 0]$

Then $\begin{pmatrix} f \\ \nabla^2 f \end{pmatrix} | \nabla f(t) = 0 \sim \mathcal{N}(0, \begin{pmatrix} \sigma^2 & 0 \\ 0 & K \end{pmatrix})$
 $\mathcal{N}(0, K(t))$

Let $K = K(t)$ since fixed t .

Claim: \exists a staty field $^{on T}$ such that

$$\begin{pmatrix} f \\ \nabla^2 f \end{pmatrix} \sim \mathcal{N}(0, K(t))$$

Given this,

$$\mathbb{E} \left[\sum (-1)^i \mu_i \right] = \sum (-1)^i \mathbb{E} \mu_i$$

$$\mathbb{E} \left[\sum_{i=1}^n (-1)^i \mu_i \right]$$

$$= \sum (-1)^i \int_T \mathbb{E} \left[|\det \nabla^2 g(t)| \mathbb{1}[\text{index} \nabla^2 g(t) = k] \mathbb{1}[g(t) > u] \right] dt$$

