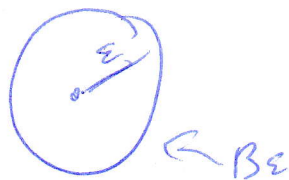


$$P(Y \geq 2)$$



$$\text{var}(X^2 Y'')$$

$$\leq P\left(\sup_{t \in B_\varepsilon} \sup_{\|X\|=1} X^T \nabla^2 Y_X \geq 0\right)$$

$$= P(M_{0,\varepsilon} \geq 1)$$

$M_{0,\varepsilon}$: # of maxima
of $X^T \nabla^2 Y_X$ observed

$$\leq \mathbb{E} M_{0,\varepsilon}$$

can expand using the #EC approximation
(probably)

So the limit comes down to the relative # of local
maxima between $\underline{Y, X^T \nabla^2 Y_X}$ on B_ε

$$\text{var}(X^T \nabla^2 Y_X) \quad \text{In 1D} \quad \text{var}(X^2 \nabla^2 Y) \\ = \frac{\cancel{X^4} \text{var}(\cancel{\nabla^2 Y})}{X^2 \text{var}(X'')}$$

$$P(\geq 2 \text{ maxima})$$