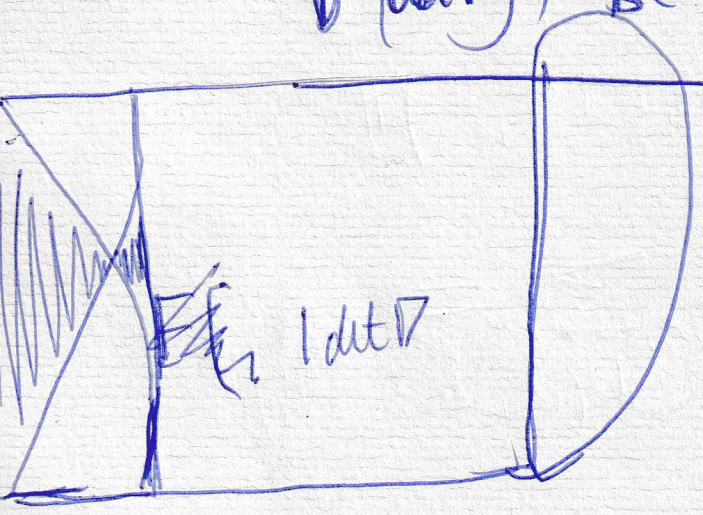
$\mathbb{E}[\mu_N^1 \, 1[M=0]]$

(upper bound is easy!)

$$\boxed{\int_T \delta_\varepsilon(f(t)-u)}$$

ie $M=0$

$$\int |\det \nabla y| \, 1_B(v) \, 1[M=0 \quad \max < u] \, d(\nabla y, v, \max)$$



$\boxed{X_1, \ldots, X_n}$

$|\det \nabla y| \, 1_B(v)$

$$\frac{1}{\varepsilon^N} \mathbb{E} \int_{\mathbb{R}^{D+1}} \int_{U_{b_0}(\varepsilon)} |\det \nabla^2 f| \, 1[f(t) > u), \ \text{index } \nabla^2 f(t) = N, \ M=0] \, p_t(0, \nabla^2 f(t), f(t), \max) \, dt$$

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