

$$\int_{B_r(t_0)} \mathbb{E}[\delta_\varepsilon(\nabla X(t)) | \det \nabla^2 X(t) - \det \nabla^2 X(t_0)] dt \quad (2)$$

$\leq \int_{B_r(t_0)} \mathbb{E}[\delta_\varepsilon] \rightarrow$ as in $B_r(t_0)$, $\|t - t_0\| \leq \frac{r}{2}$

$$\sum_{\sigma \in S_D} \sum_{j=1}^D \int_{B_r(t_0)} \mathbb{E}[\delta_\varepsilon(\nabla X(t)) L_{j\sigma(j)} \prod_{i=1}^{j-1} |\nabla^2 f(t)_{i\sigma(i)}| \\ \times \prod_{k=j+1}^D |\nabla^2 f(t_0)_{k\sigma(k)}|] \quad \text{where of phase are the same!}$$

\rightarrow as j^{th} mining

$$\mathbb{E}[|L_{j\sigma(j)}|^{D+1} | \nabla X(t)]$$

similarly bounds on

Claim: If $X \sim N(m_X(t), \sigma_X^2(t))$
 and $Y \sim N(m_Y(t), \sigma_Y^2(t))$
 If X and Y are independent