$$\int \mathbb{E}\left[\left| \det \nabla^2 f(t) \right| \mathbb{1}[f(t) > u] \right]$$

$$f(t) \mid \nabla^2 f(t) = \square$$

$$f(t) \mid \nabla^2 f(t) \qquad \nabla^2 f(t) \sim N(0, A)$$

$$\int_T \mathbb{E}\left[\left| \det \nabla^2 f(t) \right| \mathbb{1}[\nabla^2 f(t) \in \square] \right] p_t(u)\, dt$$

$$y = A^{-1/2} \nabla^2 f(t) \quad \text{then} \quad \underset{y}{\nabla^2 f(t)} \sim N(0, A)$$

$$\nabla^2 f(t) = A K^{1/2} A^{1/2} y$$

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