

$$\mathcal{L}[X_{i_,j_}[S_]] := T^{S/2} \mathbb{E} \left[\begin{aligned} & \mathbf{x}_i (\mathbf{p}_{i+1} - \mathbf{p}_i) + \mathbf{x}_j (\mathbf{p}_{j+1} - \mathbf{p}_j) + \\ & (T^S - 1) \mathbf{x}_i (\mathbf{p}_{i+1} - \mathbf{p}_{j+1}) + \\ & (\epsilon S / 2) \times \\ & \left(\mathbf{x}_i (\mathbf{p}_i - \mathbf{p}_j) \left((T^S - 1) \mathbf{x}_i \mathbf{p}_j + 2 (1 - \mathbf{x}_j \mathbf{p}_j) \right) - 1 \right) \end{aligned} \right]$$

$$\mathcal{L}[C_{i_}[\varphi_]] := T^{\varphi/2} \mathbb{E} \left[\mathbf{x}_i (\mathbf{p}_{i+1} - \mathbf{p}_i) + \epsilon \varphi \left(\frac{1}{2} - \mathbf{x}_i \mathbf{p}_i \right) \right]$$

$$\mathcal{L}[K_] := \text{CF}[\mathcal{L} / @ \text{Features}[K] \llbracket 2 \rrbracket]$$

$$\text{vs}[K_] :=$$

$$\text{Join} @@ \text{Table}[\{\mathbf{p}_i, \mathbf{x}_i\}, \{i, \text{Features}[K] \llbracket 1 \rrbracket\}]$$