Initialization
\[ l = 1 \text{ and } \hat{\alpha}^{(l)} = 0 \]

\[ k = 1 \]

Calculate a set of samples of
\[ E_g(\tilde{\alpha}^{(l,k)}; \tilde{\alpha}_k) \]

Intepolate
\[ E_g(\tilde{\alpha}^{(l,k)}; \tilde{\alpha}_k) \]

\[ k = k + 1 \]

\[ k < \bar{K} ? \]

\[ l = l + 1 \]

\[ l < L ? \]

Output estimate \( \hat{\alpha} \) and \( K \)