Not sure what this means. What is a.e.?  
*It means “almost every” with respect to the probability measure – stochastic processes are usually defined regardless of events which have zero probability to occur. This statement does not have any specific consequence from a practical point of view, but it is important for the well-posedness of definitions. Now I avoided that abbreviation for the sake of clarity.*

Is there any way to document why the particular number of samples was taken in each case? This is one of the two places where I don't feel I could understand how to do this myself. What determines the sample size?  
*Yes, there is. Here I did not give a great amount of practical details indeed. That number was obtained by trial and error. It was a labored job, particularly in the doubly stochastic Model 3 in which I had to tune two sizes –the number of regression lines, and number of SDE paths for each regression line. In practice I repeated the simulations various times with various sample sizes and I checked when the estimates did not change anymore, even if increasing sample size. This was tricky for the pdf values in Model 3, which sometimes tended to be ‘wiggly’. I am adding a sentence commenting this.*

This is the other point where I don't feel I would know what to do to implement this. How do I get the "stochastic noise"? You mean sigma and gamma, is that correct? I know that K has to be "equal to their variance", but that implies they have the same variance, which seems impossible, or lucky. So, back to my question, how do I get the stochastic noise?  
*The sentence: “*Finally, we fit the stochastic parameters gamma and sigma on the residuals of this linearized problem, imposing the constant K = sigma2/2gamma to be equal to their variance*” was unclear. Indeed when I said “their variance” I meant “the variance of the residuals”, and not the variance of gamma and sigma. So, K is estimated first, and it’s Gaussian with mean zero. Then, once I could sample K, I had to make some assumption on gamma. I assumed gamma=1/(15 days), and appendix A shows some sensitivity analysis on that. These things were detailed in section 4 (mean reversion properties), but it’s needed a reminder here. I tried to make the text more clear.*

I've always seen it spelled "Vaiont"  
*In Italian the correct spelling is “Vajont”. Sometimes it has been spelled as “Vaiont” in English literature, to avoid a bad pronunciation. In particular, the letter ‘j’ is very rare nowadays in Italian language, and sounds as an ‘i’, like in the German word “ja”. It can still be found in some place names, especially when they are based on local dialect sounds, like in this case.*

I'm not sure what this sentence is doing here. It is horribly obvious, but .... am I missing something?  
That seemingly tautological sentence was there to make a comparison of the forecasting efforts, and the estimates in the previous chapter, which were based on the whole datasets, and generally were less uncertain. I am saying it more clearly now.