

|       |                         | Continuous |                 | $N = 50$ |                 | $N = 250$ |                 | $N = 1000$ |                 |
|-------|-------------------------|------------|-----------------|----------|-----------------|-----------|-----------------|------------|-----------------|
|       |                         | $p_T$      | $\mathcal{N}_0$ | $p_T$    | $\mathcal{N}_0$ | $p_T$     | $\mathcal{N}_0$ | $p_T$      | $\mathcal{N}_0$ |
| EM    | $\varepsilon = 0$       | 0          | 6.7E-04         | 4.77     | 4.77            | 0.65      | 0.65            | 0.15       | 0.16            |
|       | $\varepsilon = 10^{-5}$ | 2.5E-03    | 2.6E-03         | 4.77     | 4.77            | 0.65      | 0.65            | 0.16       | 0.16            |
|       | $\varepsilon = 10^{-3}$ | 0.17       | 0.17            | 4.67     | 4.67            | 0.69      | 0.69            | 0.27       | 0.27            |
| EI    | $\varepsilon = 0$       | 0          | 6.7E-04         | 2.81     | 2.81            | 0.57      | 0.57            | 0.16       | 0.16            |
|       | $\varepsilon = 10^{-5}$ | 2.5E-03    | 2.6E-03         | 2.81     | 2.81            | 0.57      | 0.57            | 0.16       | 0.16            |
|       | $\varepsilon = 10^{-3}$ | 0.17       | 0.17            | 2.91     | 2.91            | 0.66      | 0.66            | 0.28       | 0.28            |
| Euler | $\varepsilon = 0$       | 0          | 0.07            | 1.72     | 1.78            | 0.38      | 0.44            | 0.10       | 0.17            |
|       | $\varepsilon = 10^{-5}$ | 2.5E-03    | 0.07            | 1.72     | 1.78            | 0.38      | 0.44            | 0.10       | 0.17            |
|       | $\varepsilon = 10^{-3}$ | 0.17       | 0.19            | 1.72     | 1.78            | 0.42      | 0.48            | 0.21       | 0.25            |