Table 1: Overall MAEs $\mathcal{E}$ between (v, I) and $(\widetilde{v}, \widetilde{I})$ corresponding to Figure **??** for different truncation levels and volatility processes. Standard deviations of path-wise MAEs ϵ appear in parentheses.

Truncation Level	Errors for OU process		Errors for mG
	$\mathcal{E}(v, \widetilde{v})$	$\mathcal{E}(I, \widetilde{I})$	$\mathcal{E}(v, \widetilde{v})$
$N = 1$	1.75e-1 (1.21e-1)	2.43e-1 (2.02e-1)	1.71e-1 (1.18e-1)	2.40e
$N = 2$	5.04e-2 (3.65e-2)	6.31e-2 (5.54e-2)	4.93e-2 (3.57e-2)	6.14e
$N = 3$	1.13e-2 (8.29e-3)	1.49e-2 (1.37e-2)	1.13e-2 (8.01e-3)	1.44e
$N = 4$	2.05e-3 (1.52e-3)	2.92e-3 (2.69e-3)	3.21e-3 (1.66e-3)	2.97e
$N = 5$	3.13e-4 (2.33e-4)	4.78e-4 (4.40e-4)	2.19e-3 (3.64e-4)	1.04e