A. Baseline parametrization: $\alpha = 0.36$, $\beta = 0.96$

Value for N — Std. dev. loss function — Value loss function — Value loss function (last periods) — Cumulative execution time (sec)

Legend:
- bc-MC N*, T=100
- bc-MC N=100, T=100
- bc-MC N=20, T=100
- bc-MC N=2, T=100

B. Parametrization $\alpha = \beta = 0.99$

C. Parametrization $\alpha = \beta = 0.995$

D. Parametrization $\alpha = \beta = 0.999$