A. Parametrization: b = 0Value loss function Cumulative execution time (sec) Std. dev. loss function Value loss function (last periods) 4.8×10^{-3} bc-MC N=2, T=1 10^{-1} 4.6×10^{-3} bc-MC N=2, T=10 50 bc-MC N=2, T=100 4.4×10^{-3} 10^{-2} bc-MC N=2, T=1000 40 4.2×10^{-3} 30 4×10^{-3} 10^{-3} 3.8×10^{-3} 20 10^{-2} 3.6×10^{-3} 10 3.4×10^{-3} 10^{-4} 5000 9250 10000 0 10000 7500 9500 9750 5000 2500 5000 7500 2500 10000 9000 2500 7500 10000 Iterations **Iterations** Iterations Iterations B. Parametrization: b=1Value loss function Std. dev. loss function Value loss function (last periods) Cumulative execution time (sec) 10^{-1} bc-MC N=2, T=1 5×10^{-4} 60 10^{-2} bc-MC N=2, T=10 bc-MC N=2, T=100 50 bc-MC N=2, T=1000 4×10^{-4} 10^{-2} 40 10^{-3} 30 10^{-4} 20 3×10^{-4} 10^{-3} 10 10^{-5} 0 5000 9500 5000 10000 2500 5000 7500 10000 0 2500 7500 10000 9000 9250 9750 10000 0 2500 7500 Iterations **Iterations Iterations Iterations**