A. Baseline parametrization: $\alpha=0.36$, $\beta=0.96$ Value for N Value loss function Value loss function (last periods) Cumulative execution time (sec) Std. dev. loss function bc-MC N*, T=100 10^{-1} 12 bc-MC N=100, T=100 4×10^{-5} 10^{-3} bc-MC N=20, T=100 10 bc-MC N=2, T=100 10^{-2} 8 60 10^{-3} 10^{-4} 40 3×10^{-5} 10^{-4} 10^{-5} 3000 0 2000 2000 2600 2800 3000 Iterations Iterations **Iterations** Iterations Iterations B. Parametrization $\alpha=\beta=0.99$ Value for N Std. dev. loss function Value loss function Value loss function (last periods) Cumulative execution time (sec) 6.6×10^{-4} 12 6.4×10^{-4} 10^{-2} 80 10^{-1} 10 6.2×10^{-4} 60 6×10^{-4} 10^{-2} 5.8×10^{-4} 40 10^{-3} 5.6×10^{-4} 5.4×10^{-4} 10^{-3} 5.2×10^{-4} 0 2000 3000 0 2000 3000 3000 1000 2000 1000 2000 3000 1000 1000 2600 28000 3000 Iterations Iterations **Iterations** Iterations Iterations C. Parametrization $\alpha = \beta = 0.995$ Value for N Value loss function (last periods) Cumulative execution time (sec) Value loss function Std. dev. loss function 9×10^{-4} 80 10^{-1} 10^{-2} $8 \times 10^{-}$ 60 10^{-2} 40 7×10^{-4} 10^{-3} 10^{-3} 6×10^{-4} 1000 2000 3000 1000 2000 3000 10002000 3000 2600 28003000 1000 2000 3000 0 Iterations Iterations Iterations **Iterations** Iterations D. Parametrization $\alpha = \beta = 0.999$ Value for ${\sf N}$ Value loss function (last periods) Cumulative execution time (sec) Std. dev. loss function Value loss function 10^{-1} 2×10^{-3} 1.9×10^{-3} 10 80 1.8×10^{-3} 10^{-1} 8 1.7×10^{-3} 10^{-2} 60 1.6×10^{-3} 6 40 1.5×10^{-3} 10^{-2} 1.4×10^{-3} 1.3×10^{-3} 10^{-3} 3000 2000 1000 2000 2000 0 1000 3000 2600 2800 30001000 20003000 1000 Iterations Iterations Iterations Iterations Iterations