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) 10^{-1} bc-MC N*, T=10014 10^{-3} bc-MC N=100, T=100 10^{-2} 12 bc-MC N=20, T=100 $4 \times 10^{-}$ bc-MC N=2, T=100 10^{-4} 10 10^{-3} 3×10^{-7} 60 10^{-4} 10^{-5} 40 $2 \times 10^ 10^{-5}$ 10^{-6} 10^{-6} 10^{-7} 3000 3000 0 2000 2600 2800 3000 Iterations Iterations **Iterations Iterations** Iterations B. Parametrization $\alpha = \beta = 0.99$ Value for N Value loss function (last periods) Std. dev. loss function Value loss function Cumulative execution time (sec) 10^{-4} 10^{-2} 10^{-1} 12 80 10 10^{-2} 60 10^{-3} 10^{-3} 40 10^{-4} 10^{-5} 3000 0 1000 2000 3000 0 3000 2600 1000 2000 1000 2000 1000 2000 2800 30003000 Iterations Iterations Iterations Iterations Iterations C. Parametrization $\alpha=\beta=0.995$ Value for N Value loss function Value loss function (last periods) Cumulative execution time (sec) Std. dev. loss function 3×10^{-5} 10^{-1} 10^{-2} 1280 10 10^{-2} 60 10^{-3} 10^{-3} 10^{-5} 40 10^{-4} 6×10^{-6} 1000 2000 30000 1000 2000 3000 0 1000 20003000 2600 2800 3000 0 1000 2000 3000 0 **Iterations** Iterations Iterations **Iterations** Iterations D. Parametrization $\alpha = \beta = 0.999$ Value for ${\sf N}$ Value loss function Cumulative execution time (sec) Std. dev. loss function Value loss function (last periods) 10^{-1} 10^{-1} 80 10 10^{-2} 10^{-2} 10^{-4} 60 10^{-3} 10^{-3} 40 10^{-4} 10^{-4} 10^{-5} 3000 1000 2000 3000 2000 3000 1000 2000 0 2600 3000 0 10002000 3000 1000 2800 Iterations Iterations Iterations Iterations Iterations