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