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=100 10^{-3} bc-MC N=100, T=100 15.0 10^{-2} bc-MC N=20, T=100 10^{-4} 12.5 bc-MC N=2, T=100 10^{-3} 10.0 10^{-4} 10^{-5} 10^{-7} 7.5 10^{-5} 40 10^{-6} 5.0 10^{-6} 10^{-7} 2.5 10^{-7} 10^{-8} 3000 0 2000 2000 2600 2800 3000 Iterations Iterations Iterations Iterations Iterations B. Parametrization $\alpha=\beta=0.99$ Value loss function Value for N Std. dev. loss function Value loss function (last periods) Cumulative execution time (sec) 10^{-2} 10^{-1} 12 10^{-3} 80 10^{-2} 10 10^{-3} 60 6×10^{-6} 10^{-3} 10^{-4} 6 40 10^{-4} 10^{-5} 3×10^{-6} 0 2000 3000 2000 3000 0 1000 2000 1000 2000 3000 1000 1000 2600 2800 3000 3000 Iterations Iterations Iterations Iterations **Iterations** C. Parametrization $\alpha = \beta = 0.995$ Value for N Value loss function Cumulative execution time (sec) Std. dev. loss function Value loss function (last periods) 10^{-5} 10^{-1} 10^{-2} 12 80 10^{-2} 10^{-3} 60 10^{-3} 10^{-4} 40 10^{-4} 10^{-5} 1000 2000 3000 01000 20003000 0 1000 2000 3000 2600280030001000 2000 3000 0 **Iterations** Iterations Iterations Iterations Iterations D. Parametrization $\alpha = \beta = 0.999$ Value loss function Value for N Cumulative execution time (sec) Std. dev. loss function Value loss function (last periods) 100 12 10^{-1} 80 10^{-2} 10 10^{-4} 10^{-2} 60 10^{-3} 10^{-3} 6 40 10^{-4} 10^{-4} 20 10^{-5} 1000 3000 2000 3000 0 2000 3000 2600 2800 3000 0 1000 2000 3000 1000 2000 1000 Iterations Iterations Iterations Iterations Iterations