A. Parametrization: b = 0Value loss function Cumulative execution time (sec) Std. dev. loss function Value loss function (last periods) 60 bc-MC N=2, T=1 bc-MC N=2, T=10 50 10^{-2} bc-MC N=2, T=100 bc-MC N=2, T=1000 40 10^{-2} 10^{-3} 30 6×10^{-4} 20 10^{-4} 10^{-3} 10 4×10^{-4} 9000 0 2500 5000 2500 5000 10000 9250 9500 10000 2500 5000 7500 7500 0 7500 10000 10000 9750 Iterations Iterations Iterations Iterations B. Parametrization: b=1Value loss function (last periods) Std. dev. loss function Value loss function Cumulative execution time (sec) 10^{-2} bc-MC N=2, T=1 60 bc-MC N=2, T=10 4×10^{-4} bc-MC N=2, T=100 10^{-2} 50 10^{-3} bc-MC N=2, T=1000 3×10^{-4} 40 30 2×10^{-4} 10^{-4} 10^{-3} 20 10 10^{-5} 0 5000 2500 5000 7500 10000 0 2500 5000 7500 10000 9000 9250 9750 10000 0 2500 7500 10000 Iterations **Iterations Iterations Iterations**