A. Parametrization: b = 0Value loss function Std. dev. loss function Value loss function (last periods) Cumulative execution time (sec) 10^{17} 10^{-1} bc-MC N=2, T=1 10^{22} 60 bc-MC N=2, T=10 10^{14} 10^{18} bc-MC N=2, T=100 50 10^{11} bc-MC N=2, T=1000 10^{14} 10^{-2} 40 10^{8} 10^{10} 30 10^{5} 10^{6} 10^{-3} 10^{2} 20 10^{2} 10^{-1} 10 10^{-2} 10^{-4} 10^{-4} 0 2500 5000 7500 10000 0 2500 5000 7500 10000 9000 9250 9500 9750 10000 2500 5000 7500 10000 Iterations Iterations **Iterations** Iterations B. Parametrization: b=1Std. dev. loss function Value loss function Value loss function (last periods) Cumulative execution time (sec) 10^{-3} 70 bc-MC N=2, T=1 bc-MC N=2, T=10 60 10^{-2} 10^{-2} bc-MC N=2, T=100 bc-MC N=2, T=1000 50 40 10^{-3} 10^{-3} 30 20 10^{-4} 10^{-4} 10 10^{-5} 0 2500 5000 7500 10000 0 2500 7500 10000 9000 9250 9500 9750 10000 0 2500 5000 7500 10000 **Iterations Iterations Iterations** Iterations