A. Parametrization: b = 0Std. dev. loss function Value loss function Value loss function (last periods) Cumulative execution time (sec) 70 10^{17} bc-MC N=2, T=1 10^{15} 10^{25} 60 bc-MC N=2, T=10 10^{14} 10^{21} 10^{12} bc-MC N=2, T=100 50 10^{11} bc-MC N=2, T=1000 10^{17} 10^{9} 40 10^{8} 10^{13} 10^{6} 10^{5} 30 10^{9} 10^{3} 10^{2} 10^{5} 20 10^{0} 10^{-1} 10^{1} 10 10^{-3} 10^{-3} 10^{-4} 2500 0 2500 5000 7500 10000 0 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) 70 10^{-2} bc-MC N=2, T=1 bc-MC N=2, T=10 10^{-2} 60 bc-MC N=2, T=100 50 bc-MC N=2, T=1000 10^{-3} 40 10^{-3} 10^{-4} 30 10^{-4} 20 10^{-4} 10 10^{-5} 7500 0 2500 5000 10000 0 7500 10000 9000 9250 9500 9750 10000 2500 5000 7500 10000 Iterations Iterations **Iterations Iterations**