A. Baseline parametrization: $\alpha=0.36$, $\beta=0.96$ Value for ${\sf N}$ Std. dev. loss function Value loss function Value loss function (last periods) Cumulative execution time (sec) 10^{-1} bc-MC N*, T=100 12 10^{-2} bc-MC N=100, T=100 10^{-2} bc-MC N=20, T=100 10 10^{-3} bc-MC N=2, T=100 10^{-3} 10^{-4} 10^{-7} 10^{-4} 10^{-5} 6 10^{-5} 40 10^{-6} 10^{-6} 10^{-7} 10^{-7} 2000 3000 3000 2000 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^{-3} 12 10^{-2} 80 10^{-3} 60 10^{-4} 6 40 10^{-4} 3×10^{-6} 10^{-5} 2000 2000 3000 2000 1000 2000 30001000 3000 1000 2600 2800 3000 1000 3000 Iterations Iterations **Iterations** Iterations **Iterations** C. Parametrization $\alpha = \beta = 0.995$ Value for N Value loss function Value loss function (last periods) Cumulative execution time (sec) Std. dev. loss function 10^{-3} 10^{-2} 80 10^{-5} 60 10^{-3} 10^{-4} 40 10^{-4} 6×10^{-6} 10^{-5} 10^{-5} 4×10^{-6} 1000 2000 3000 1000 20003000 1000 20003000 26002800 3000 100020003000 0 Iterations Iterations **Iterations** Iterations **Iterations** D. Parametrization $\alpha = \beta = 0.999$ Value for N Value loss function Std. dev. loss function Cumulative execution time (sec) Value loss function (last periods) 10^{-2} 10 10^{-4} 10^{-2} 80 8 10^{-3} 60 10^{-3} 40 10^{-4} 10^{-4} 10^{-5} 2000 3000 0 2000 2000 3000 1000 1000 3000 2600 3000 0 1000 2000 3000 1000 2800 Iterations Iterations Iterations Iterations Iterations