A. Parametrization: b = 0Value loss function Std. dev. 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  $10^{-3}$  $10^{-3}$  $10^{-4}$ 0 2500 5000 7500 10000 0 2500 7500 10000 9000 9250 9500 9750 10000 2500 5000 7500 10000 5000 Iterations Iterations **Iterations** Iterations B. Parametrization: b=1Std. dev. loss function Value loss function Value loss function (last periods) Cumulative execution time (sec)  $10^{-2}$ 70 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  $10^{-5}$ 0 2500 5000 7500 10000 0 7500 10000 9000 9250 9500 9750 10000 2500 5000 7500 10000 Iterations Iterations **Iterations Iterations**