A. Baseline parametrization: $\alpha = 0.36$, $\beta = 0.96$ Value for 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 1.4×10^{-5} bc-MC N=100, T=100 10^{-3} bc-MC N=20, T=100 10^{-2} 10 1.3×10^{-5} bc-MC N=2, T=100 60 1.2×10^{-5} 10^{-4} 10^{-3} 1.1×10^{-5} 40 10^{-5} 9×10^{-6} 3000 2600 2800 3000 Iterations Iterations Iterations Iterations Iterations B. Parametrization $\alpha=\beta=0.99$ Value for N Std. dev. loss function Value loss function Value loss function (last periods) Cumulative execution time (sec) 2.4×10^{-4} 10^{-2} 10^{-1} 12 2.3×10^{-4} 80 10 2.2×10^{-4} 60 10^{-2} 2.1×10^{-4} 10^{-3} 2×10^{-4} 40 10^{-3} 1.9×10^{-4} 1.8×10^{-4} 2000 3000 2000 2000 2000 3000 0 1000 1000 3000 2600 2800 3000 0 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 3×10^{-4} 10^{-1} 10^{-2} 80 60 10^{-2} 40 10^{-3} 2×10^{-4} 10^{-3} 1000 2000 3000 1000 2000 3000 1000 2000 3000 2600 2800 30001000 20003000 0 Iterations Iterations **Iterations** Iterations Iterations D. Parametrization $\alpha = \beta = 0.999$ Value for N Value loss function Value loss function (last periods) Cumulative execution time (sec) Std. dev. loss function 10^{-1} 10 80 10^{-2} 8 2×10^{-4} 10^{-2} 60 6 40 10^{-3} 4 10^{-3} 10^{-4} 10^{-4} 0 0 2000 0 1000 2000 3000 2000 3000 1000 3000 2600 3000 1000 2000 3000 1000 2800 Iterations Iterations Iterations Iterations Iterations