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