

Strategy	RMSE $\pm$ STD	Av. Time	$N_b$	$\mu$
SK-Hype	$0.0728 \pm 0.0030$	$277.03 \pm 4.30$	420	-
GKKM	$0.0729 \pm 0.0030$	$25.52 \pm 0.18$	36	0.7760
$M = 5, \mu_0 = 0.25, \sigma = 0.2548$				
CCBS	$0.0748 \pm 0.0031$	$2.99 \pm 0.10$	10	0.2482
CCBS (r)	$0.0749 \pm 0.0031$	$3.12 \pm 0.18$	10	0.2482
GCBS	$0.0764 \pm 0.0032$	$2.85 \pm 0.06$	8	0.2482
GCBS (r)	$0.0776 \pm 0.0033$	$2.99 \pm 0.15$	$7.13 \pm 0.97$	0.2331
$M = 10, \mu_0 = 0.1111, \sigma = 0.1320$				
CCBS	$0.0746 \pm 0.0031$	$2.85 \pm 0.19$	16	0.1108
CCBS (r)	$0.0745 \pm 0.0031$	$2.84 \pm 0.14$	16	0.1108
GCBS	$0.0757 \pm 0.0032$	$2.57 \pm 0.04$	16	0.1104
GCBS (r)	$0.0757 \pm 0.0031$	$2.64 \pm 0.10$	$13.09 \pm 1.10$	0.0996
$M = 20, \mu_0 = 0.0526, \sigma = 0.0965$				
CCBS	$0.0735 \pm 0.0029$	$2.87 \pm 0.12$	21	0.0520
CCBS (r)	$0.0737 \pm 0.0029$	$2.96 \pm 0.17$	21	0.0520
GCBS	$0.0753 \pm 0.0031$	$2.55 \pm 0.03$	20	0.0525
GCBS (r)	$0.0753 \pm 0.0031$	$2.56 \pm 0.04$	$15.95 \pm 1.13$	0.0467
$M = 30, \mu_0 = 0.0345, \sigma = 0.0503$				
CCBS	$0.0740 \pm 0.0029$	$5.41 \pm 0.18$	42	0.0339
CCBS (r)	$0.0740 \pm 0.0029$	$5.62 \pm 0.19$	42	0.0339
GCBS	$0.0737 \pm 0.0029$	$3.24 \pm 0.04$	41	0.0344
GCBS (r)	$0.0742 \pm 0.0030$	$2.74 \pm 0.07$	$33.39 \pm 1.43$	0.0326