

Strategy	RMSE $\pm$ STD	Av. Time	$N_b$	$\mu$
SK-Hype	$0.0839 \pm 0.0035$	$14.6747 \pm 0.3073$	103	-
GKKM	$0.0878 \pm 0.0038$	$5.31 \pm 0.02$	5	0.5347
$M = 5, \mu_0 = 0.25, \sigma = 0.2385$				
CCBS	$0.0861 \pm 0.0037$	$4.34 \pm 0.04$	6	0.2402
CCBS (r)	$0.0861 \pm 0.0037$	$4.34 \pm 0.05$	6	0.2395
GCBS	$0.0877 \pm 0.0038$	$4.17 \pm 0.02$	6	0.2338
GCBS (r)	$0.0882 \pm 0.0039$	$4.56 \pm 0.23$	$4.89 \pm 0.37$	0.1812
$M = 10, \mu_0 = 0.1111, \sigma = 0.1$				
CCBS	$0.0835 \pm 0.0035$	$3.27 \pm 0.03$	12	0.1098
CCBS (r)	$0.0835 \pm 0.0035$	$3.25 \pm 0.04$	12	0.1098
GCBS	$0.0852 \pm 0.0035$	$3.32 \pm 0.01$	12	0.1080
GCBS (r)	$0.0857 \pm 0.0036$	$3.38 \pm 0.08$	$9.58 \pm 0.75$	0.0907
$M = 20, \mu_0 = 0.0526, \sigma = 0.0498$				
CCBS	$0.0817 \pm 0.0034$	$3.22 \pm 0.04$	20	0.0383
CCBS (r)	$0.0817 \pm 0.0034$	$3.23 \pm 0.05$	20	0.0437
GCBS	$0.0817 \pm 0.0034$	$3.27 \pm 0.02$	20	0.0499
GCBS (r)	$0.0828 \pm 0.0035$	$3.24 \pm 0.05$	$16.55 \pm 0.88$	0.0408
$M = 30, \mu_0 = 0.0345, \sigma = 0.0353$				
CCBS	$0.0804 \pm 0.0033$	$3.43 \pm 0.05$	25	0.0314
CCBS (r)	$0.0803 \pm 0.0033$	$3.45 \pm 0.03$	25	0.0311
GCBS	$0.0806 \pm 0.0033$	$3.48 \pm 0.05$	25	0.0300
GCBS (r)	$0.0810 \pm 0.0034$	$3.33 \pm 0.06$	$21.09 \pm 1.02$	0.0282