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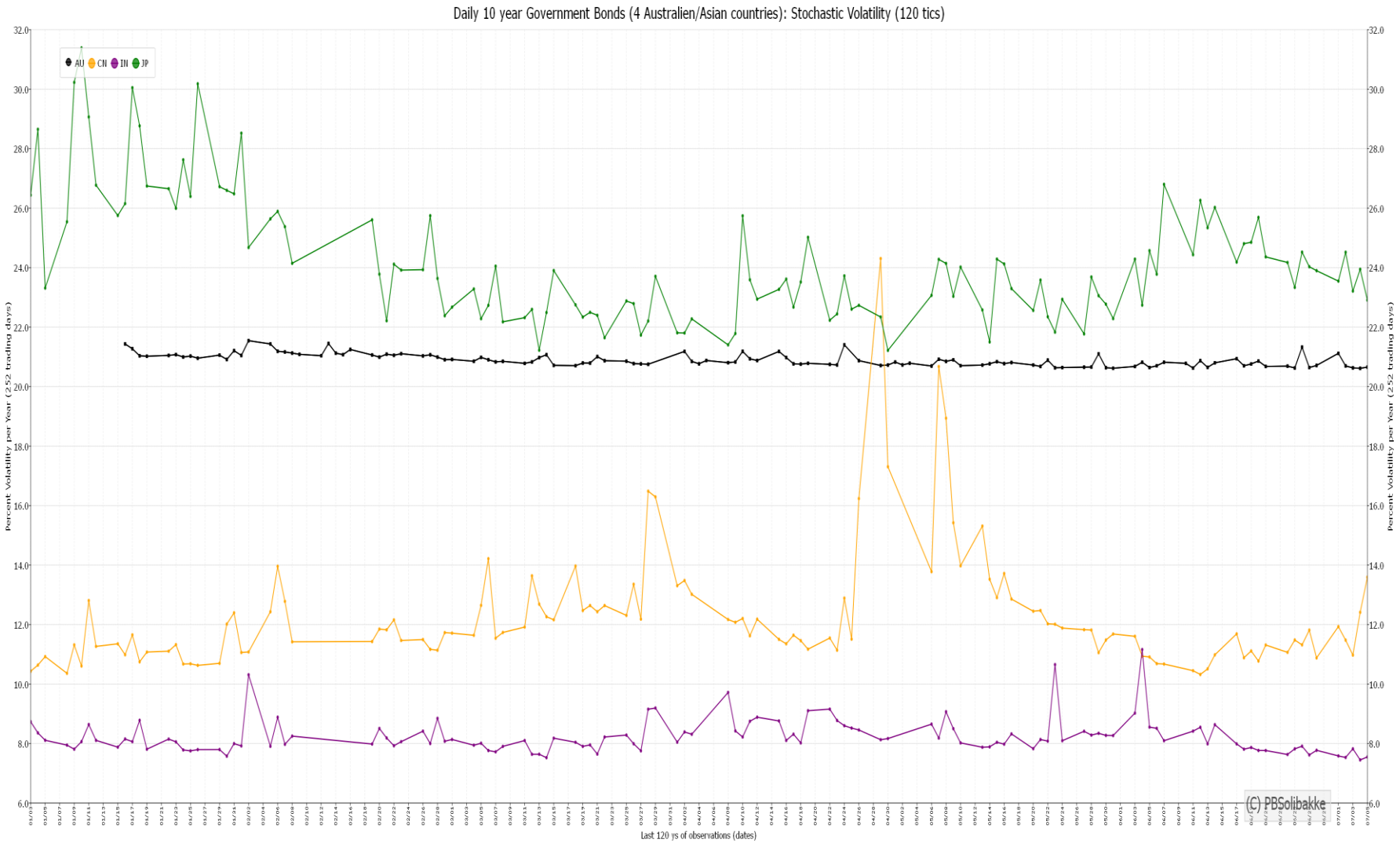
We use a method that is a form of nonlinear Kalman filtering. The method can be used to forecast the unobservable of nonlinear latent. Hence, we have obtained re-projected Latent Volatility (filtered volatility for forecasting the latent volatility process)

The important application re-projection, which is a form of nonlinear Kalman filtering, can be used to forecast the unobservable of nonlinear latent variables models. The leading example is forecasting the volatility process of continuous time stochastic volatility models (Gallant & Tauchen , 2022).

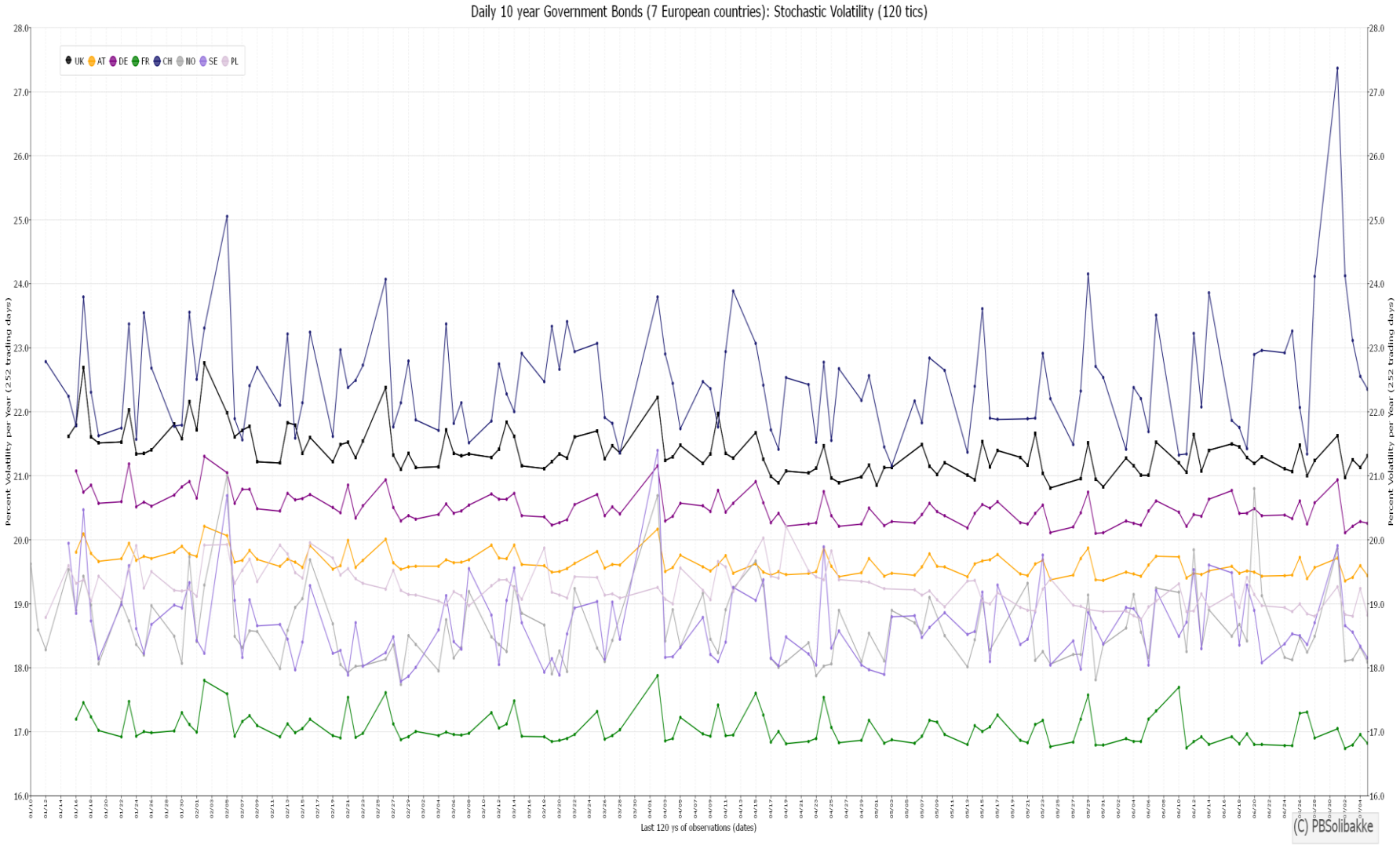
Jul-24 The indices can be updated hourly/daily (from prices 05.07.2024)

1. Australia, au_10yr
2. China, cn_10yr
3. India, in_10yr
4. Japan, jp_10yr
5. UK, ukp_10yr
6. Austria, at_10yr
7. Germany, de_10yr
8. France, frp_10yr
9. Switzerland, ch_10yr
10. Norway, jp_10yr
11. Sweden, jp_10yr
12. Poland, jp_10yr
13. USA, us_10yr
14. Canada ca_10yr

1. Volatility indices for Australia and Asia



2. Volatility Indices for Europe



3. Volatility Indices for America.