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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).

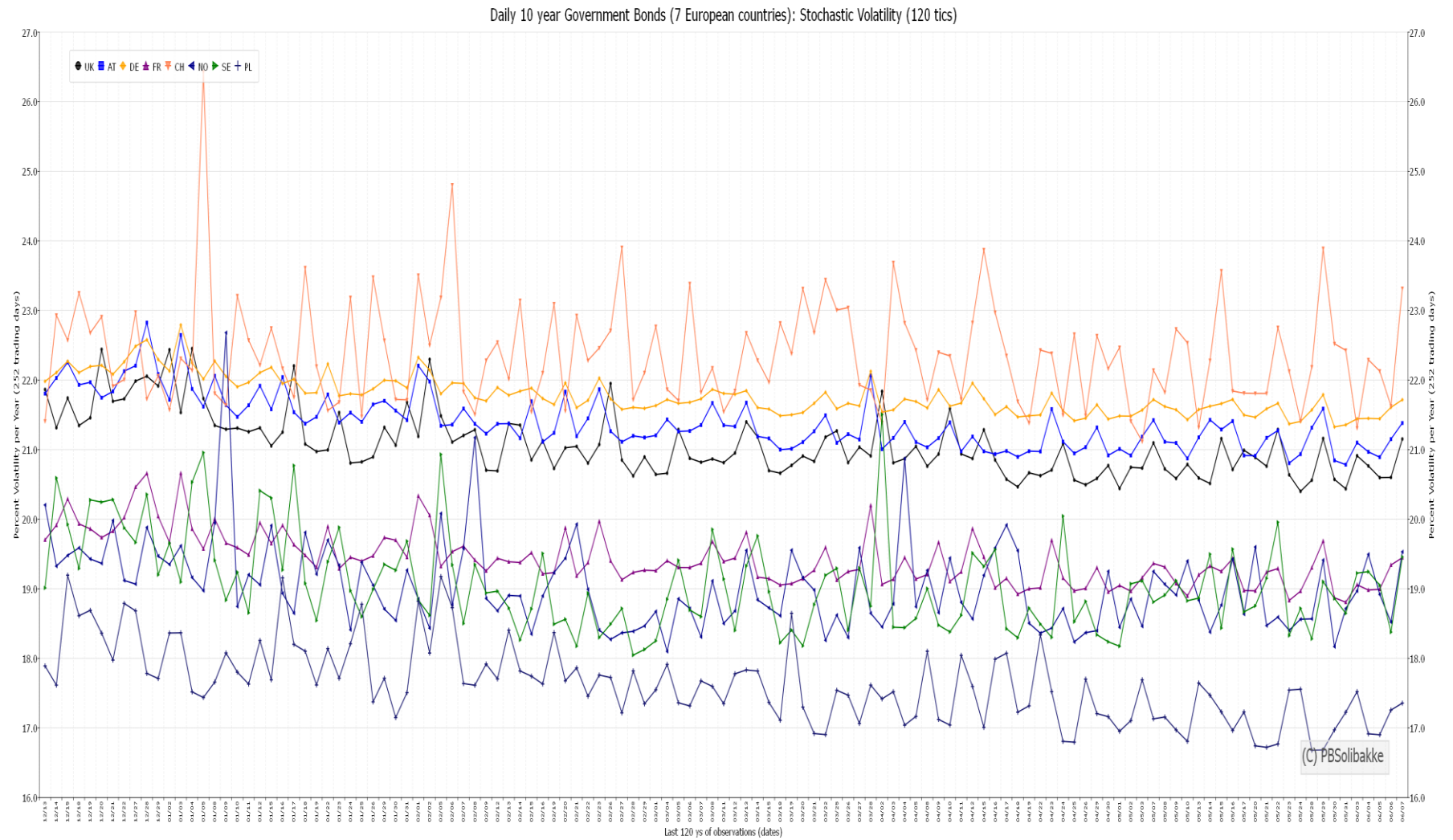
Apr-24 The indices can be updated hourly/daily (from prices 07.06.2024)

1. Volatility indices for Australia and Asia
2. Volatility indices for Europe
3. Volatility indices for America

1. Volatility indices for Australia and Asia



2. Volatility Indices for Europe



3. Volatility Indices for America.

