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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 Ameria

1. Volatility indices for Australia and Asia



Daily 10 year Government Bonds (4 Australien/Asian countries): Stochastic Volatility (120 tics)

2. Volatility Indices for Europe



Daily 10 year Government Bonds (7 European countries): Stochastic Volatility (120 tics)

3. Volatility Indices for America.



Daily 10 year Government Bonds (2 American countries): Stochastic Volatility (120 tics)