Professor Per B Solibakke, NTNU

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).

Jun-25 The indices can be updated hourly/daily (from prices 13.06.2025)

1. Australia / Asia
2. Europe
3. America / Middle East /Africa

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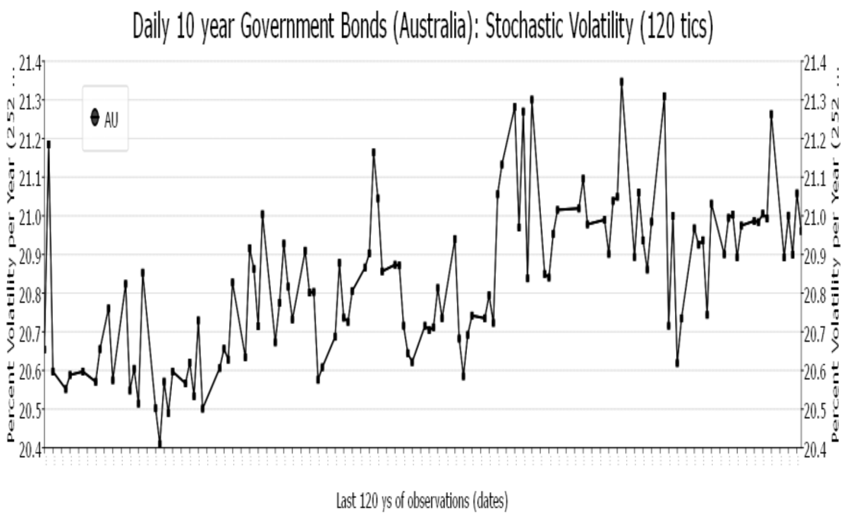
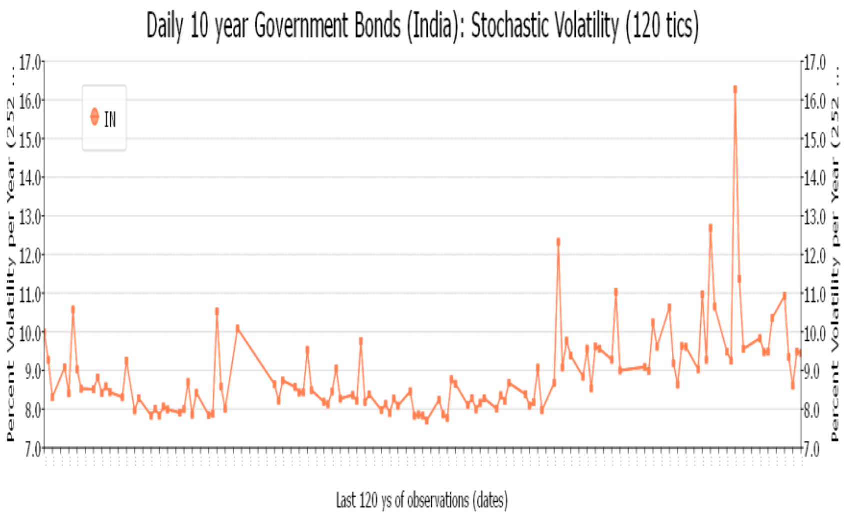
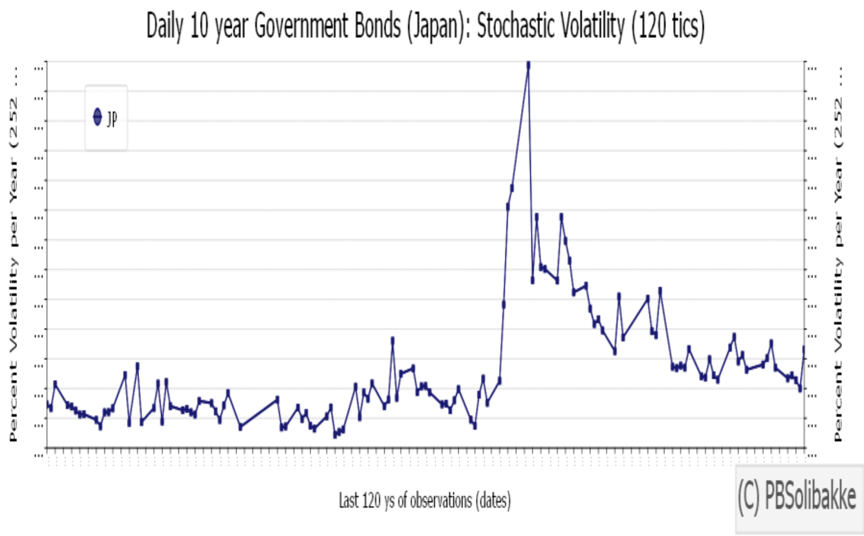
4. Australia, au_10yr
5. China, cn_10yr
6. India, in_10yr
7. Japan, jp_10yr
8. UK, ukp_10yr
9. Austria, at_10yr
10. Germany, de_10yr
11. France, frp_10yr
12. Switzerland, ch_10yr
13. Norway, jp_10yr
14. Sweden, jp_10yr
15. Poland, jp_10yr
16. USA, us_10yr
17. Canada ca_10yr

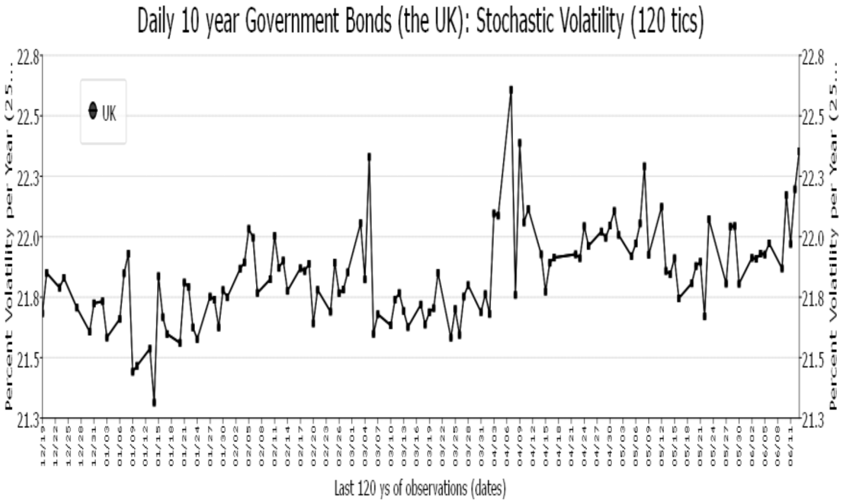
1. Volatility indices for Australia and Asia

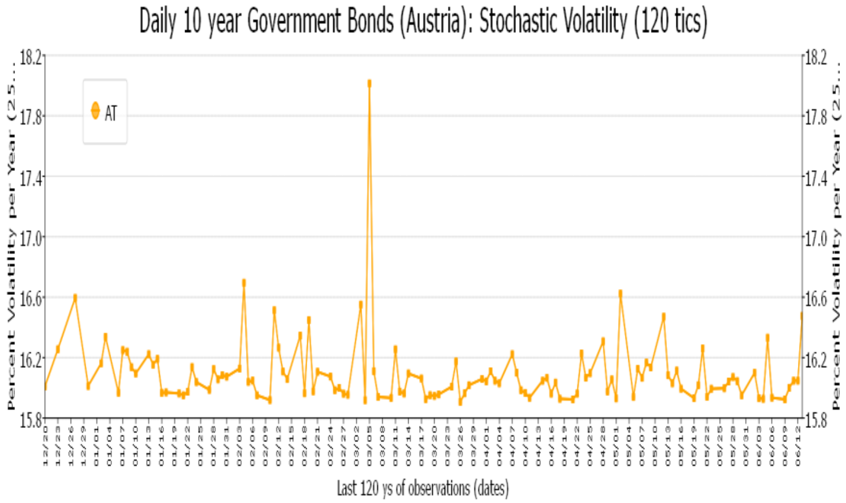


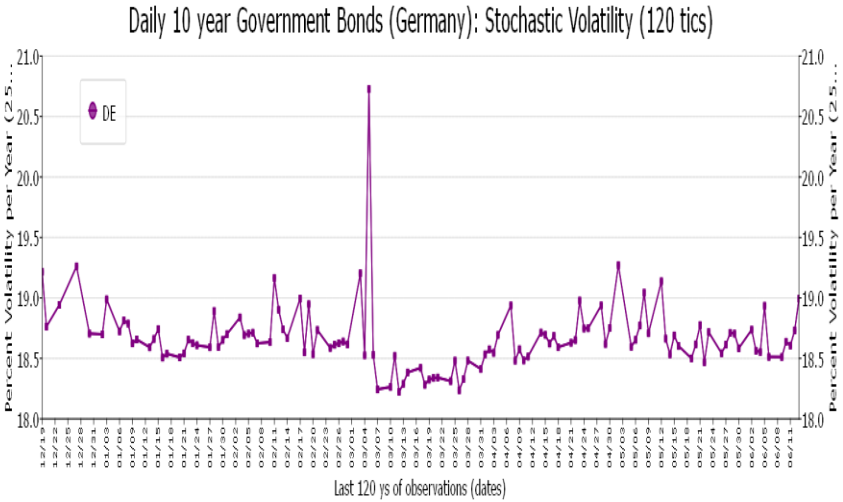


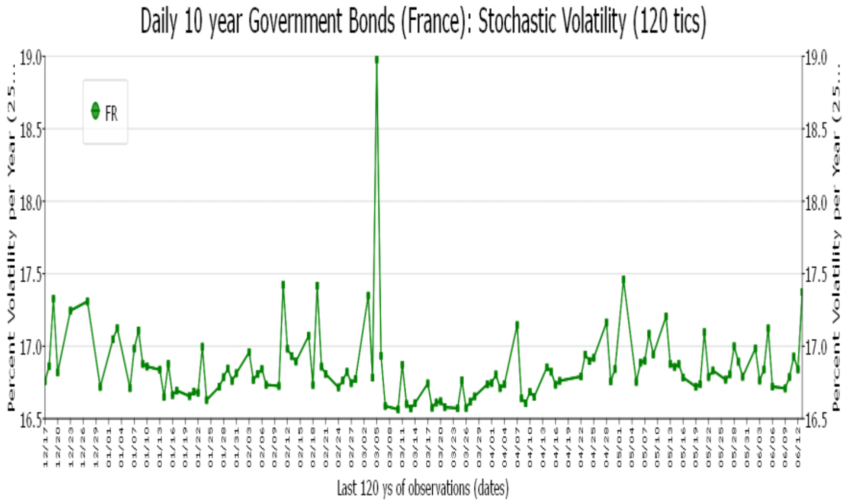


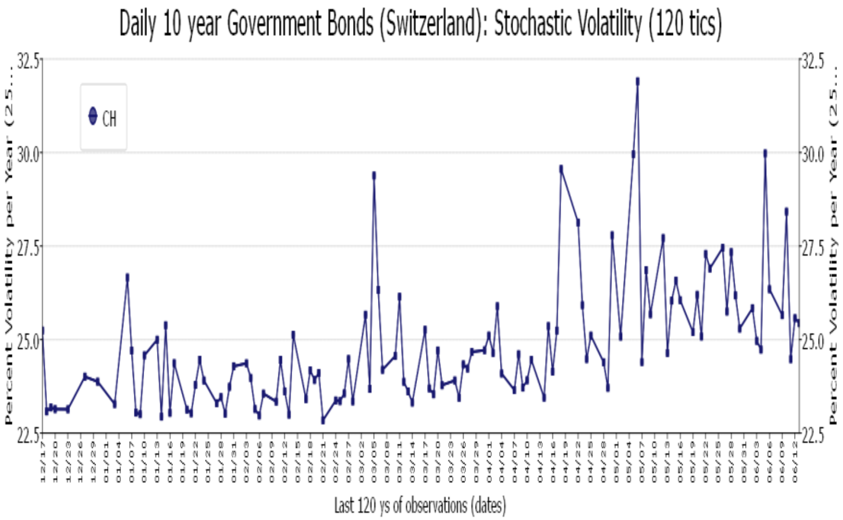
2. Volatility Indices for Europe

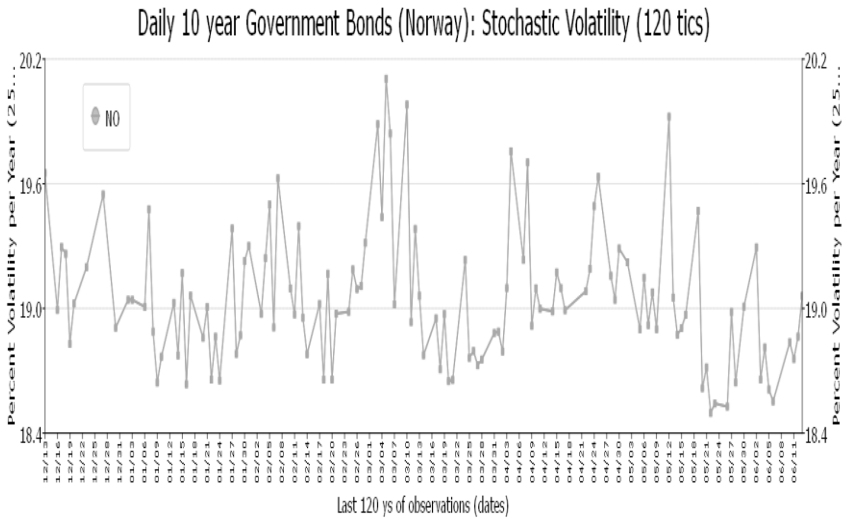


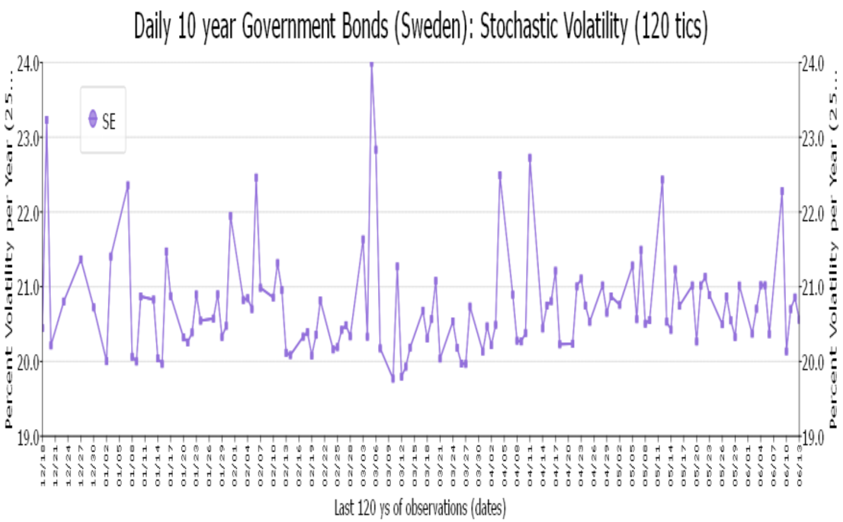


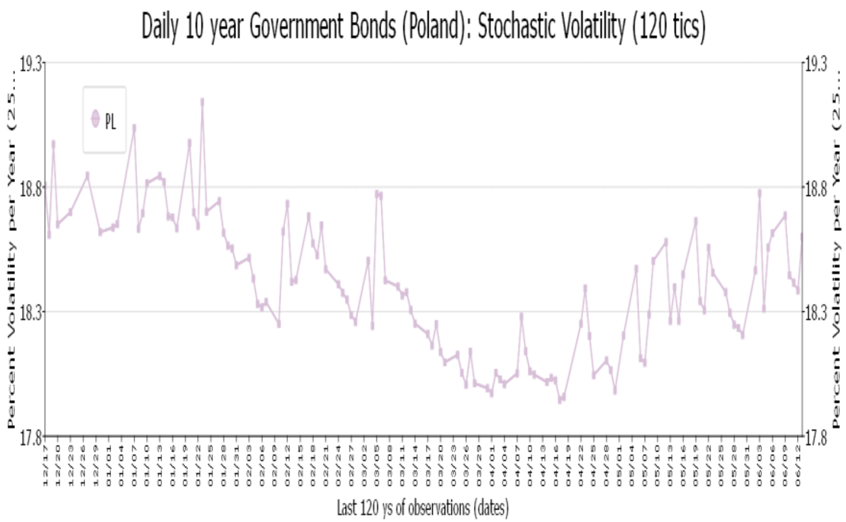




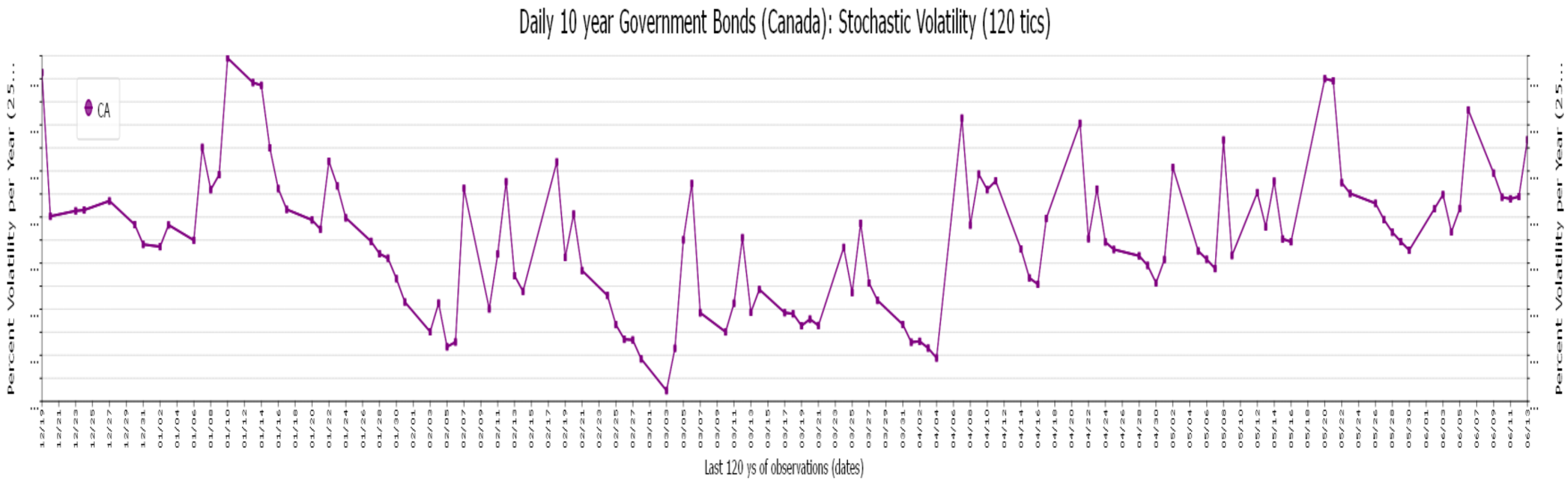

Daily 10 year Government Bonds (Switzerland): Stochastic Volatility (120 tics)
CH
32.5
30.0
27.5
25.0
22.5
Percent Volatility per Year (25...
Last 120 ys of observations (dates)


Daily 10 year Government Bonds (Norway): Stochastic Volatility (120 tics)
NO
20.2
19.6
19.0
18.4
Percent Volatility per Year (25...
Last 120 ys of observations (dates)


Daily 10 year Government Bonds (Sweden): Stochastic Volatility (120 tics)
SE
24.0
23.0
22.0
21.0
20.0
19.0
Percent Volatility per Year (25...
Last 120 ys of observations (dates)


Daily 10 year Government Bonds (Poland): Stochastic Volatility (120 tics)
PL
19.3
18.8
18.3
17.8
Percent Volatility per Year (25...
Last 120 ys of observations (dates)

3. Volatility Indices for America.



Individual Government Bonds: Australia

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Individual Government Bonds: China

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Individual Government Bonds: India

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Individual Government Bonds: Japan

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Individual Government Bonds: UK

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Individual Government Bonds: Austria

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Individual Government Bonds: Germany

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Individual Government Bonds: France

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Individual Government Bonds: Switzerland (CH)

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Individual Government Bonds: Norway

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Individual Government Bonds: Sweden

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Individual Government Bonds: Poland

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Individual Government Bonds: USA

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Individual Government Bonds: Canada

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