

## **Professor Per B Solibakke, NTNU**

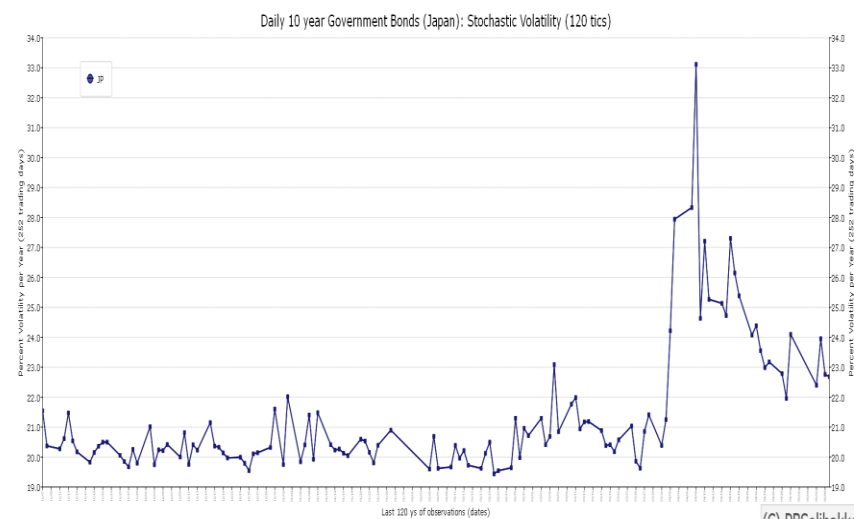
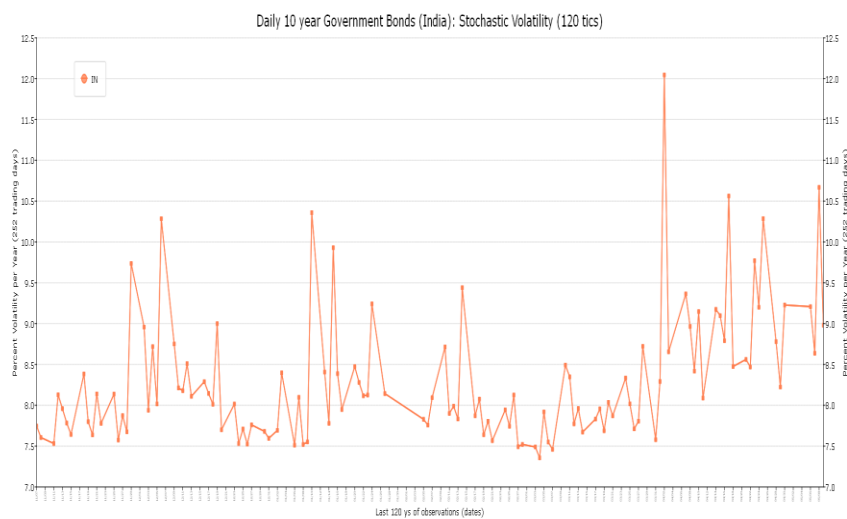
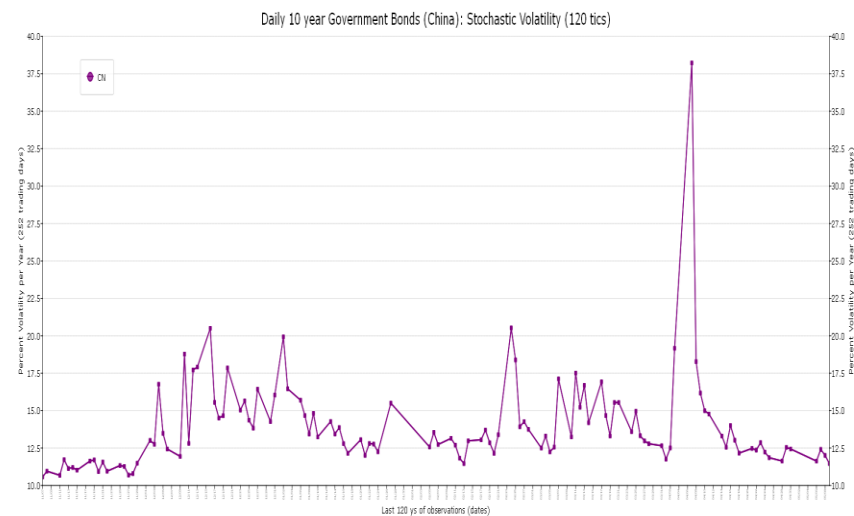
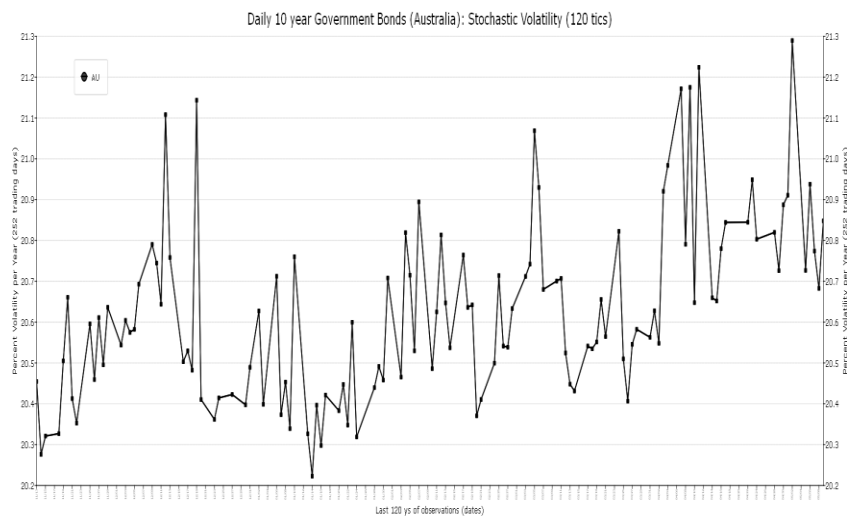
We use a method that is a form of nonlinear Kalman filtering. The method can be used to forecast the unobservable of nonlinear latent. Hence, we have obtained re-projected Latent Volatility (filtered volatility for forecasting the latent volatility process)

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).

**Apr-25            The indices can be updated hourly/daily            (from prices 04.04.2025)**

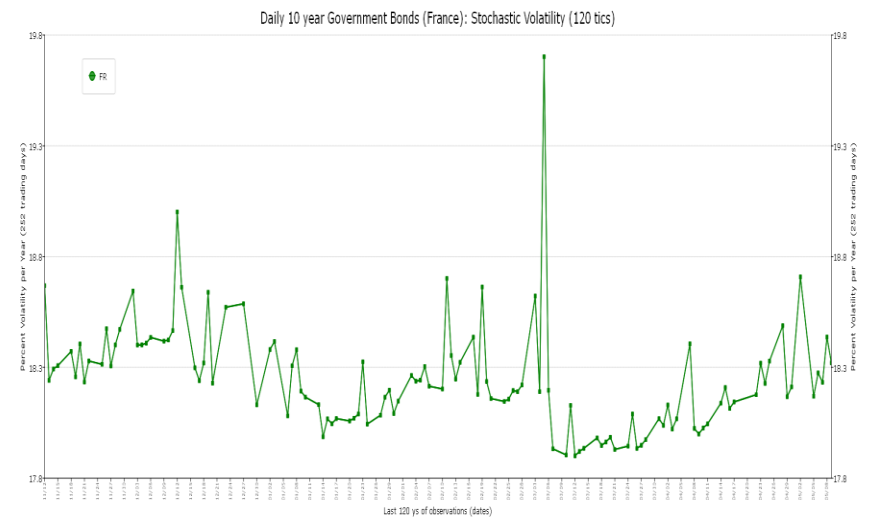
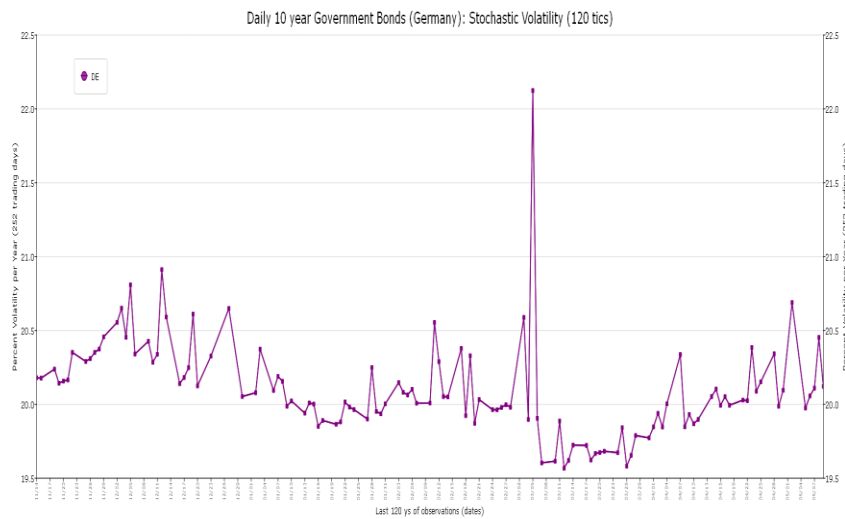
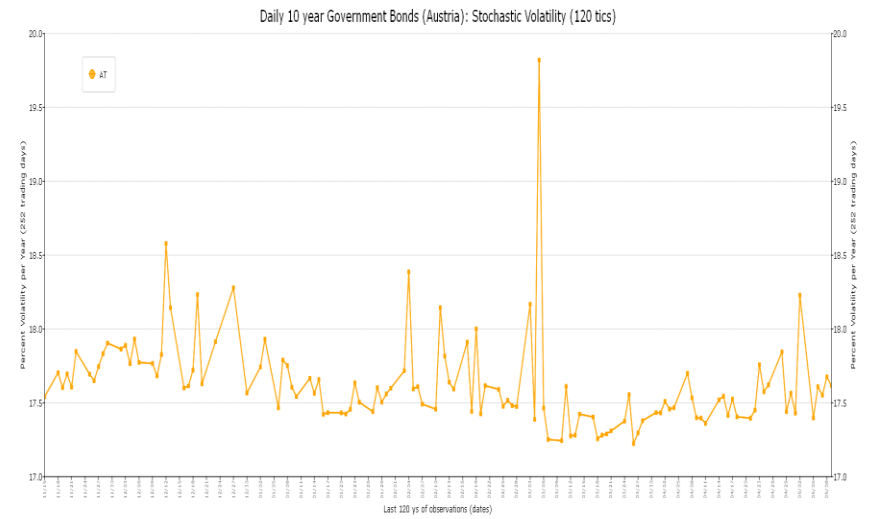
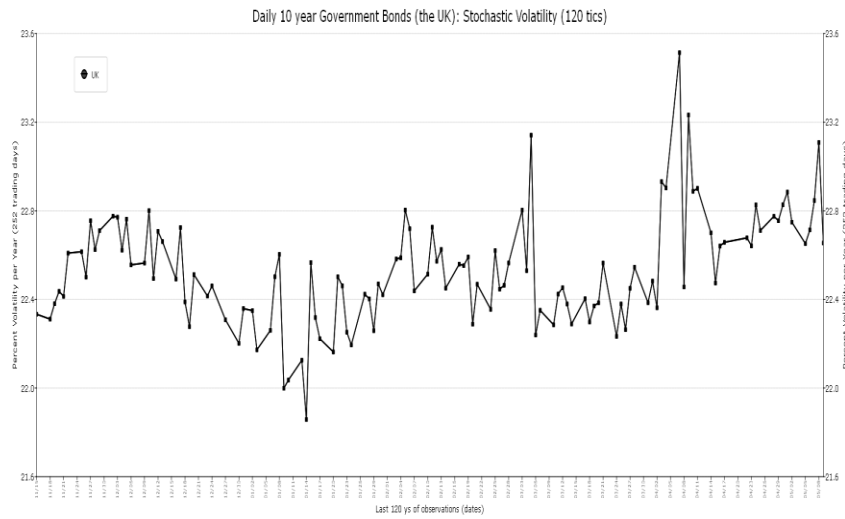
1. Australia / Asia
2. Europe
3. America / Middle East /Africa
- 
4. Australia, au\_10yr
5. China, cn\_10yr
6. India, in\_10yr
7. Japan, jp\_10yr
8. UK, ukp\_10yr
9. Austria, at\_10yr
10. Germany, de\_10yr
11. France, frp\_10yr
12. Switzerland, ch\_10yr
13. Norway, jp\_10yr
14. Sweden, jp\_10yr
15. Poland, jp\_10yr
16. USA, us\_10yr
17. Canada ca\_10yr

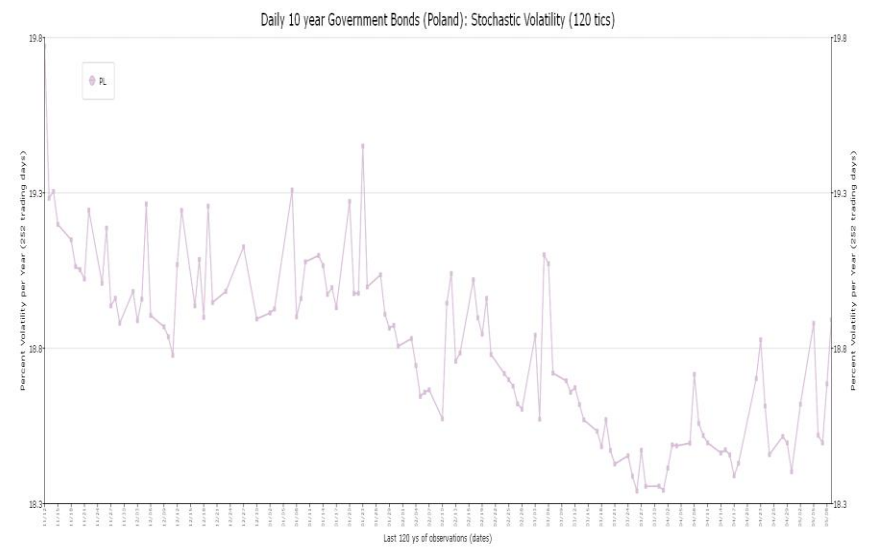
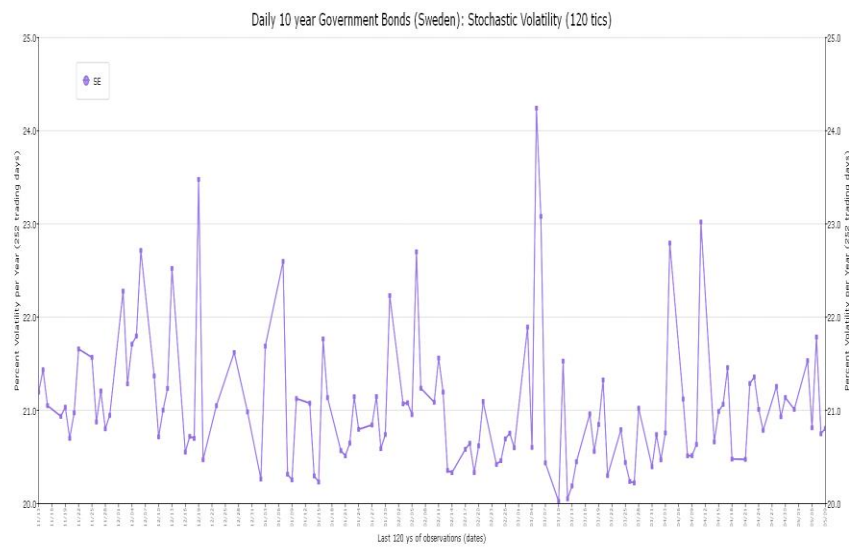
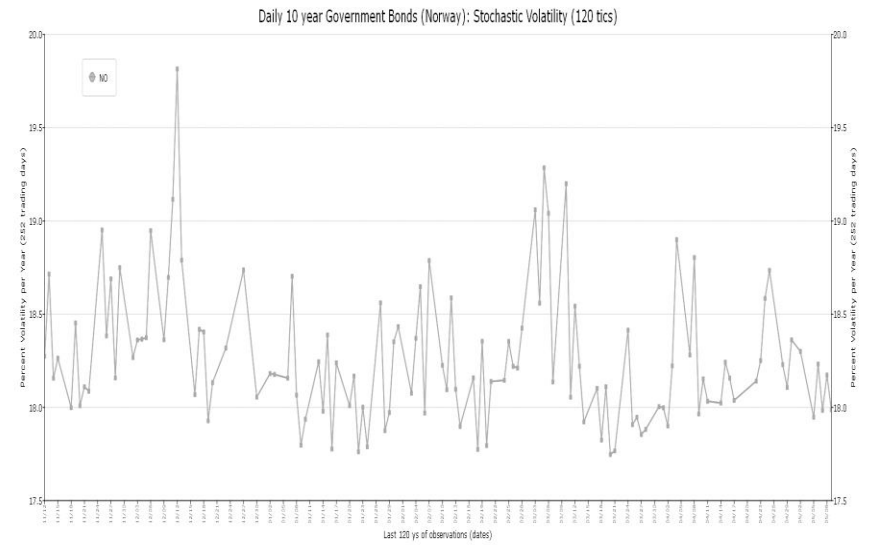
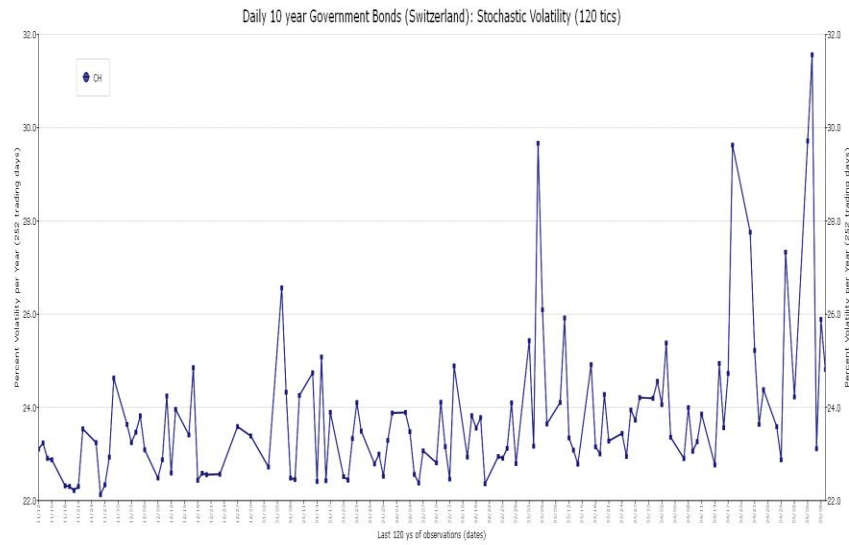
## 1. Volatility indices for Australia and Asia



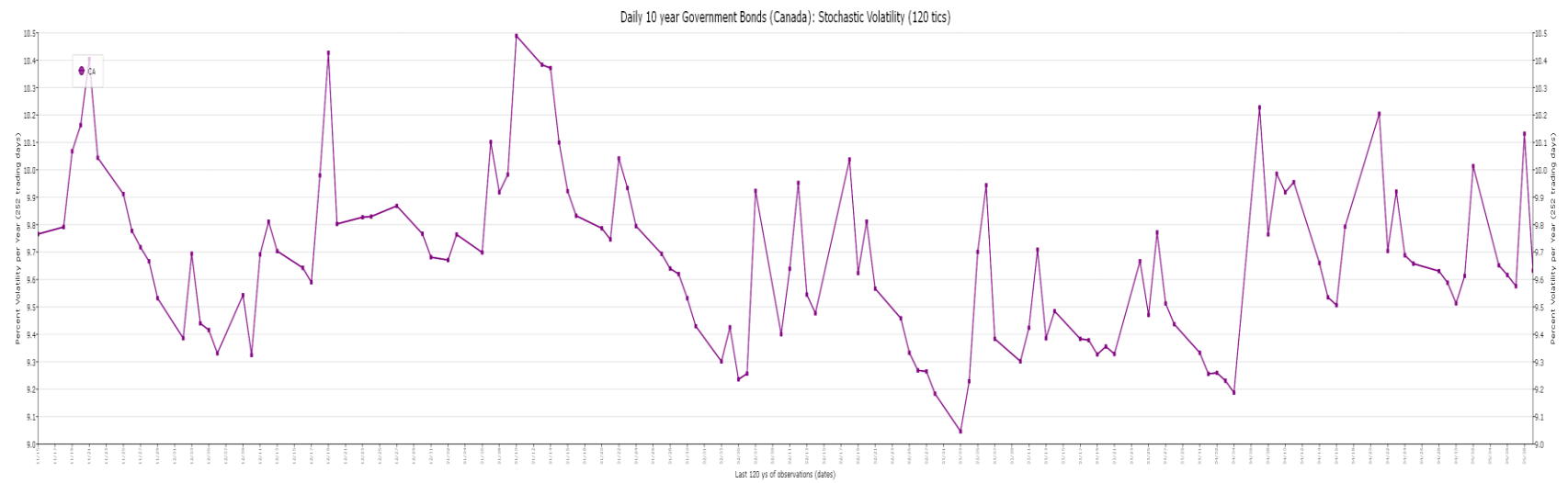
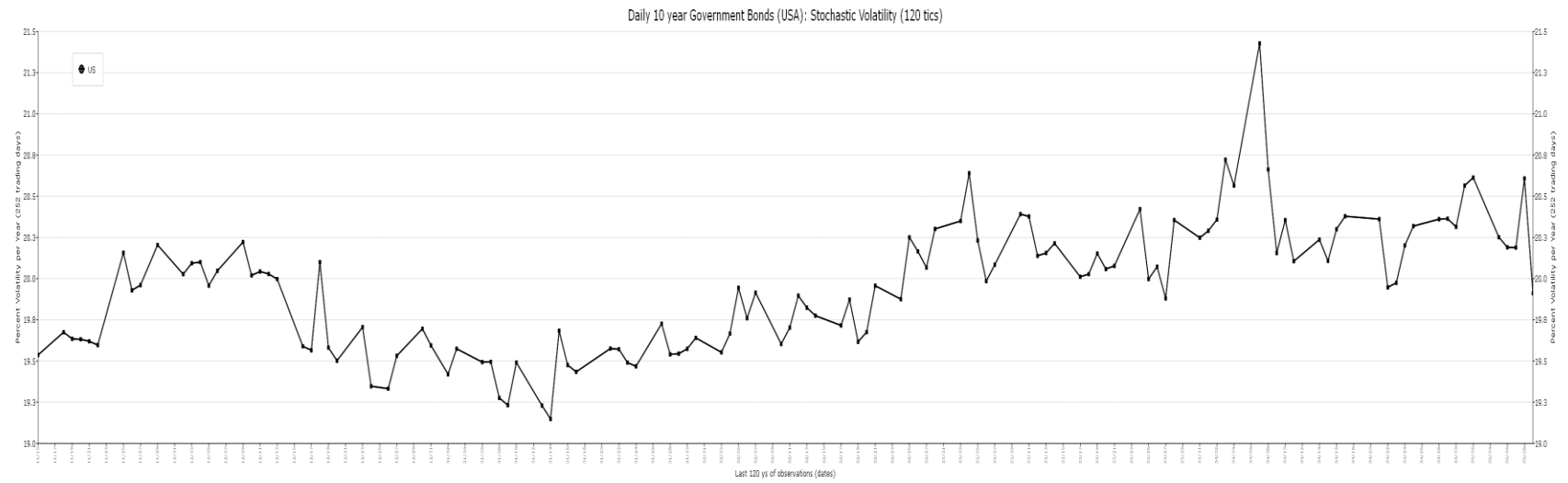
(C) PBSolibakke

## 2. Volatility Indices for Europe





### 3. Volatility Indices for America.



Individual Government Bonds: Australia

[M:\ab\\_vol\int10yrgb\\_applik\au\\_pict01.png](M:\ab_vol\int10yrgb_applik\au_pict01.png)

Individual Government Bonds: China

[M:\ab\\_vol\int10yrgb\\_applik\cn\\_pict01.png](M:\ab_vol\int10yrgb_applik\cn_pict01.png)

Individual Government Bonds: India

[M:\ab\\_vol\int10yrgb\\_applik\in\\_pict01.png](M:\ab_vol\int10yrgb_applik\in_pict01.png)

Individual Government Bonds: Japan

[M:\ab\\_vol\int10yrgb\\_applik\jp\\_pict01.png](M:\ab_vol\int10yrgb_applik\jp_pict01.png)

Individual Government Bonds: UK

[M:\ab\\_vol\int10yrgb\\_applik\uk\\_pict01.png](M:\ab_vol\int10yrgb_applik\uk_pict01.png)

Individual Government Bonds: Austria

[M:\ab\\_vol\int10yrgb\\_applik\at\\_pict01.png](M:\ab_vol\int10yrgb_applik\at_pict01.png)

Individual Government Bonds: Germany

[M:\ab\\_vol\int10yrgb\\_applik\de\\_pict01.png](M:\ab_vol\int10yrgb_applik\de_pict01.png)

Individual Government Bonds: France

[M:\ab\\_vol\int10yrgb\\_applik\fr\\_pict01.png](M:\ab_vol\int10yrgb_applik\fr_pict01.png)

Individual Government Bonds: Switzerland (CH)

[M:\ab\\_vol\int10yrgb\\_applik\ch\\_pict01.png](M:\ab_vol\int10yrgb_applik\ch_pict01.png)

Individual Government Bonds: Norway

[M:\ab\\_vol\int10yrgb\\_applik\no\\_pict01.png](M:\ab_vol\int10yrgb_applik\no_pict01.png)

Individual Government Bonds: Sweden

[M:\ab\\_vol\int10yrgb\\_applik\se\\_pict01.png](M:\ab_vol\int10yrgb_applik\se_pict01.png)

Individual Government Bonds: Poland

[M:\ab\\_vol\int10yrgb\\_applik\pl\\_pict01.png](M:\ab_vol\int10yrgb_applik\pl_pict01.png)

Individual Government Bonds: USA

[M:\ab\\_vol\int10yrgb\\_applik\us\\_pict01.png](M:\ab_vol\int10yrgb_applik\us_pict01.png)

Individual Government Bonds: Canada

[M:\ab\\_vol\int10yrgb\\_applik\ca\\_pict01.png](M:\ab_vol\int10yrgb_applik\ca_pict01.png)