

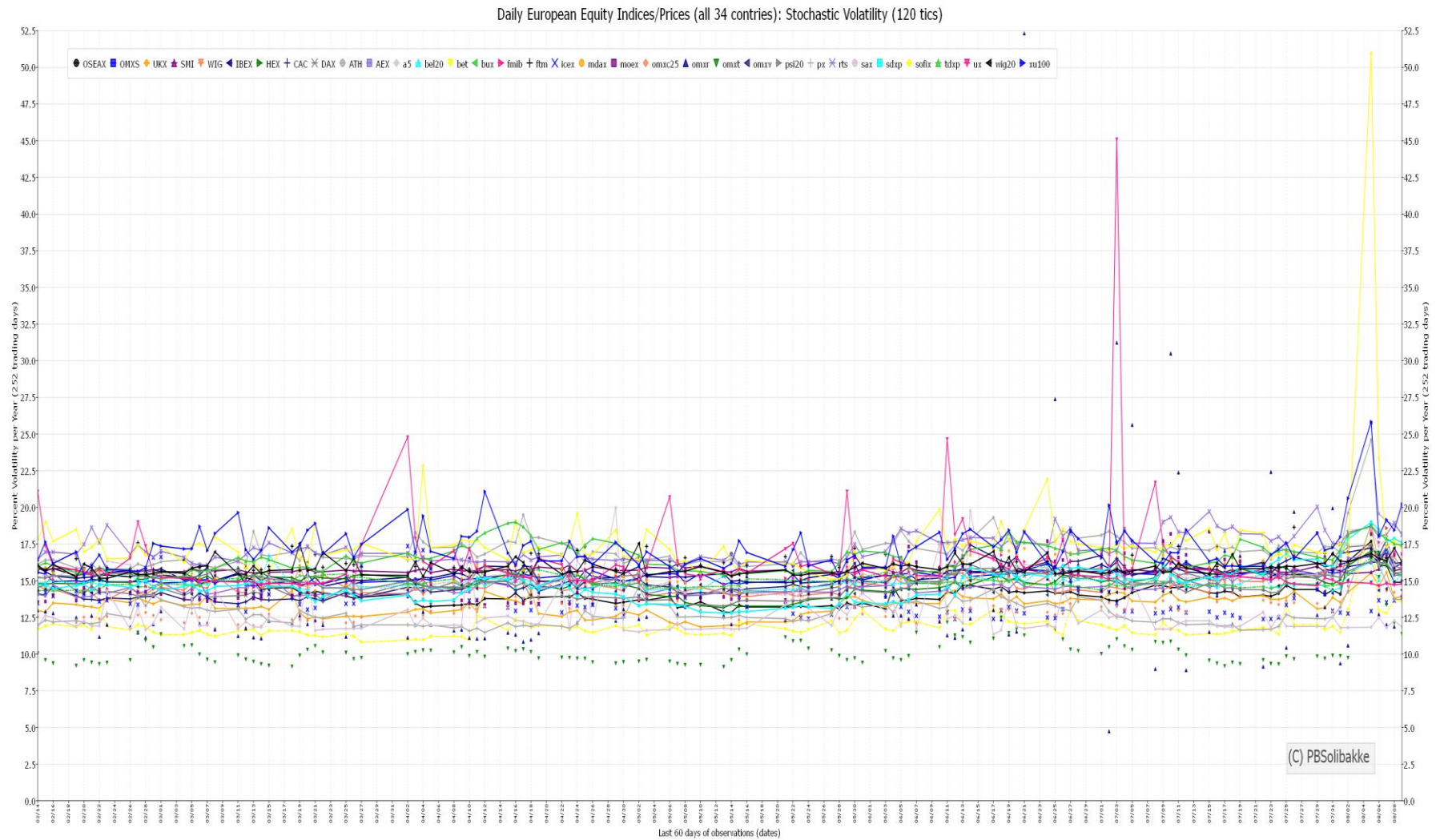
Professor Per B Solibakke, NTNU

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)

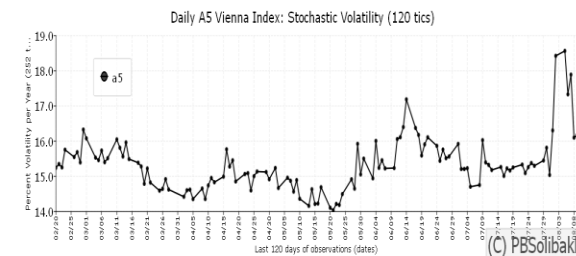
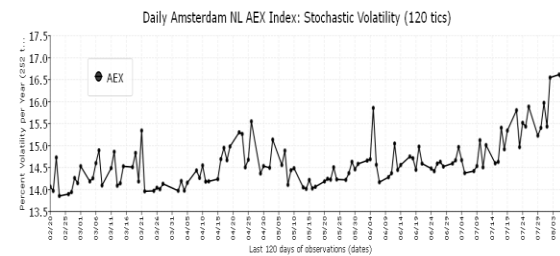
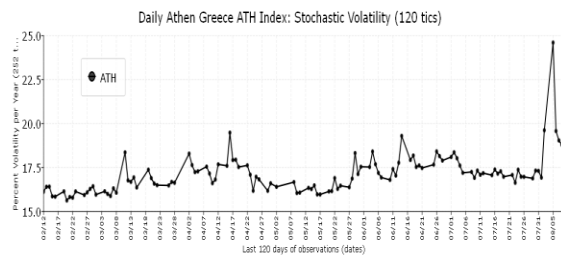
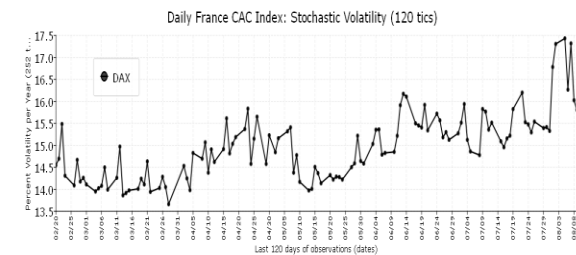
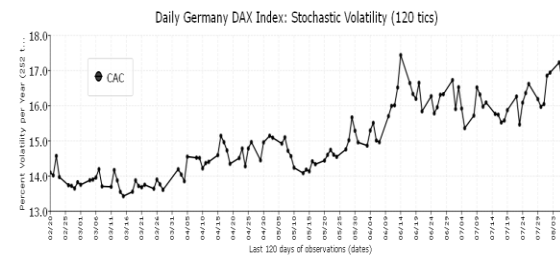
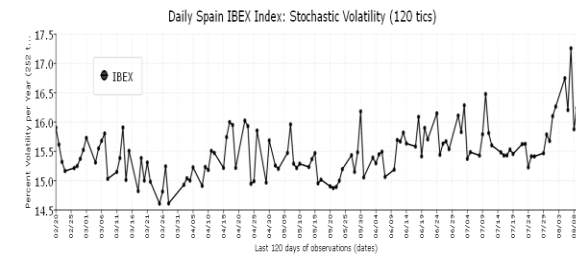
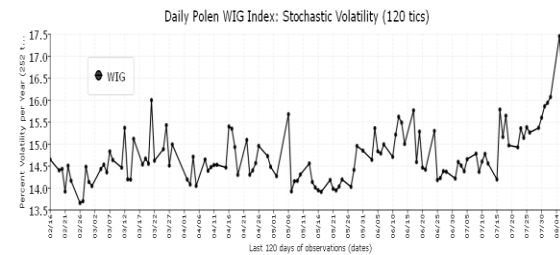
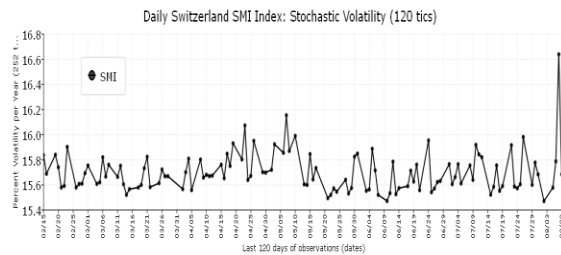
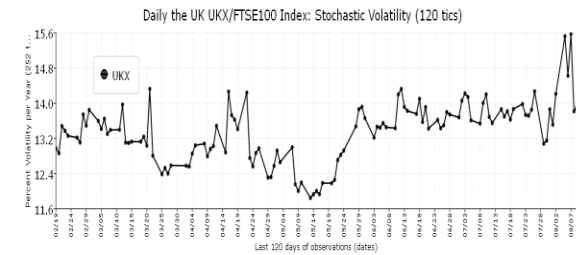
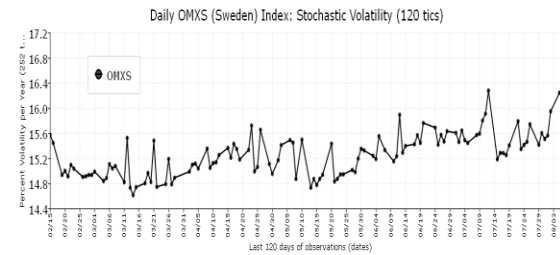
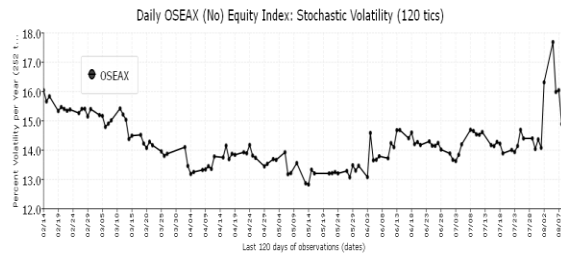
The important application re-projection, which is a form of nonlinear Kalman filtering, can be used to forecast the unobservable of nonlinear latent variables models. The leading example is forecasting the volatility process of continuous time stochastic volatility models (Gallant & Tauchen , 2022).

Aug-24	The indices can be updated hourly/daily	(from prices 09.08.2024)
1.	Volatility indices for European Indices – All	22. Denmark, omxc25
2.	Norway, Volatility Index OSEAX	23. Latvia, Riga, omxr
3.	Sweden, OMXS	24. Latvia, Tallinn, omxt
4.	The UK, UKX	25. Estland, Villnius, omxv
5.	Switzerland, SMI	26. Poland, psi20
6.	Poland, WIG	27. Czech, px
7.	Spain, IBEX	28. Russia, rts
8.	Finland, HEX	29. Slovakia, sax
9.	France, CAC	30. Germany (sdax), sdxp
10.	Germany, DAX	31. Bulgaria, sofix
11.	Greece, Athen, ATH	32. Germany (TecDax), tdxp
12.	NL; Amsterdam, AEX	33. Ukraine, ux
13.	Vienna Stock Exchange, a5/ATX	34. Polen, wig20
14.	Belgium, bel20	35. Turkey, xu100
15.	Romania, bet	
16.	Hungary,bux	
17.	Italy, fmib	
18.	UK 250, ftm	
19.	Iceland, icex (all share index)	
20.	Germany, mdax	
21.	Russia, moex	

1. Volatility indices for European Indices, All

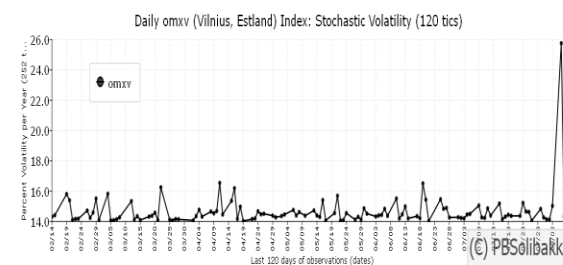
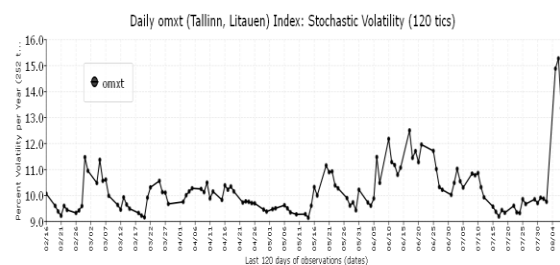
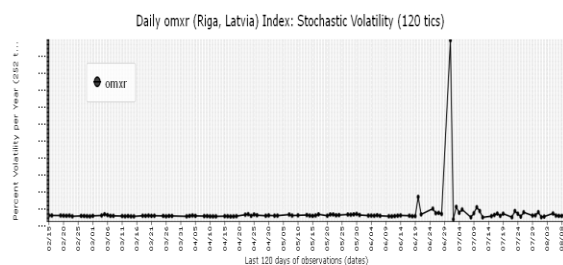
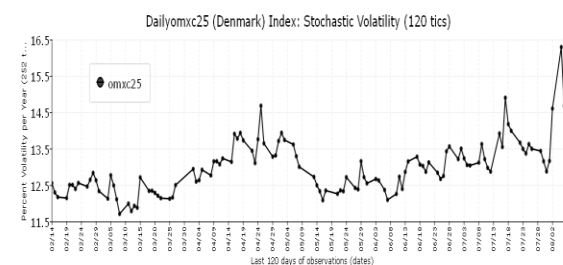
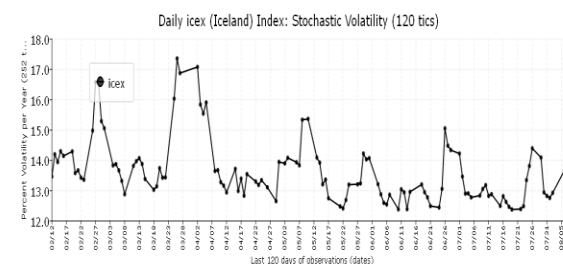
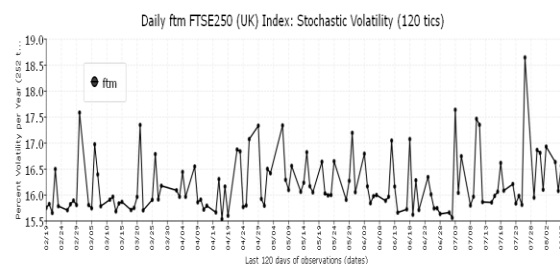
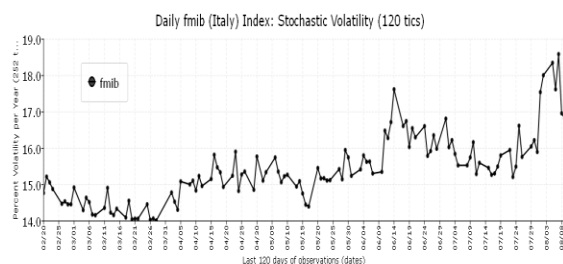
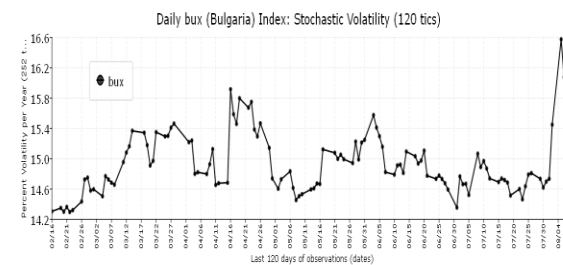
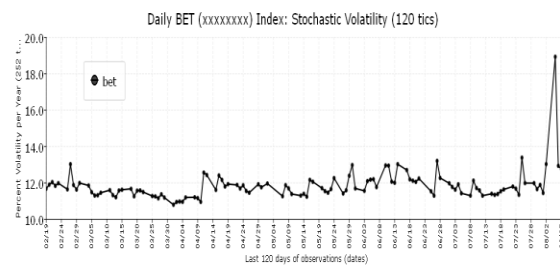
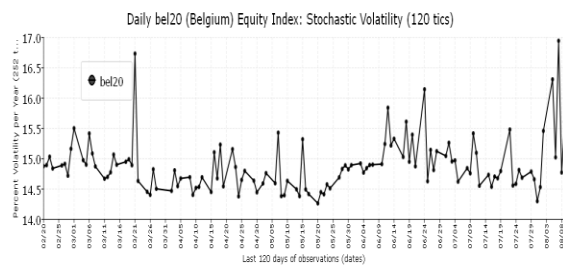


2. Volatility indices for European Indices

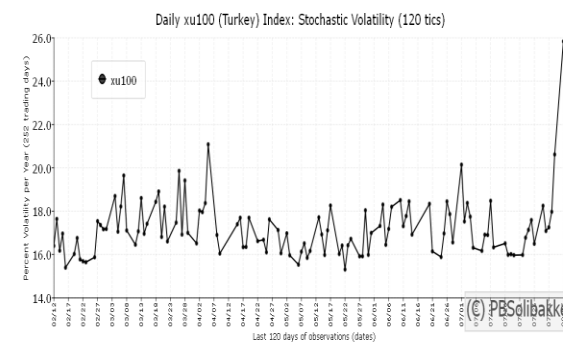
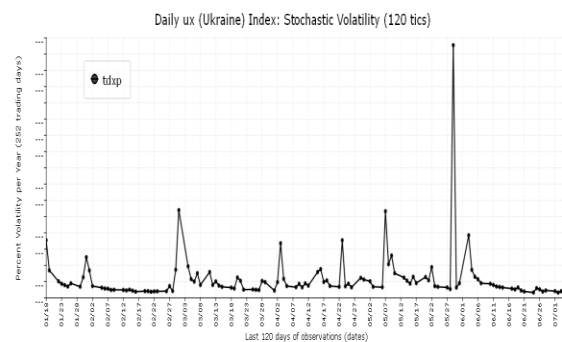
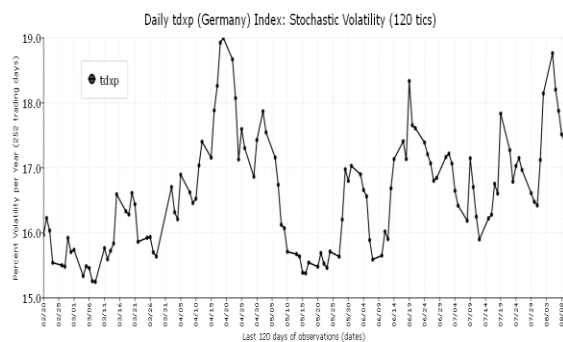
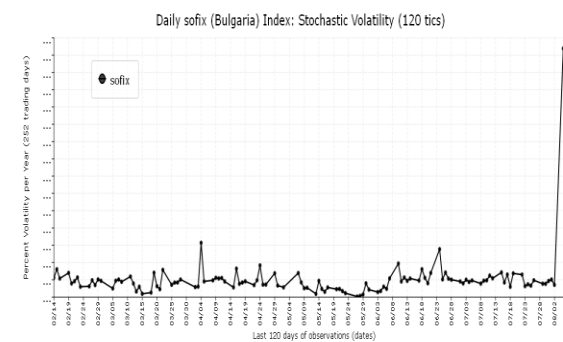
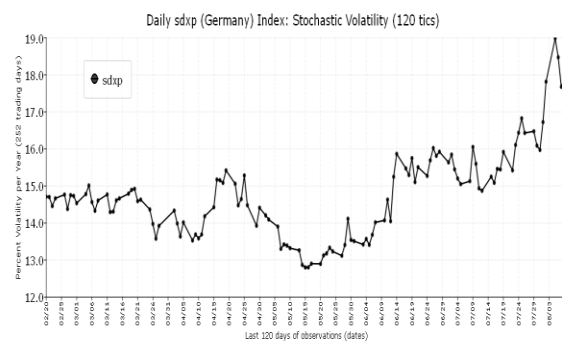
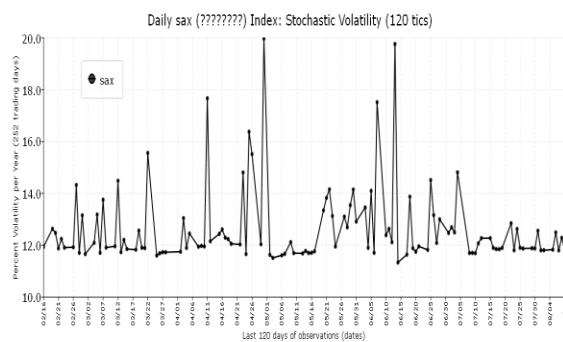
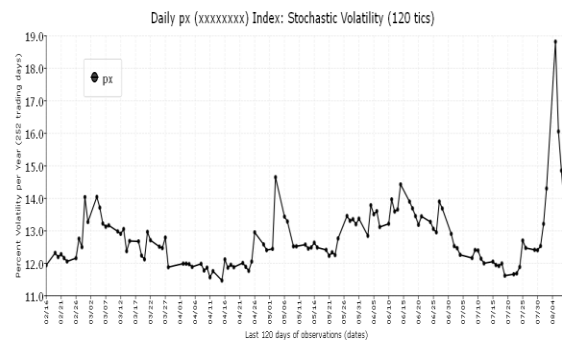
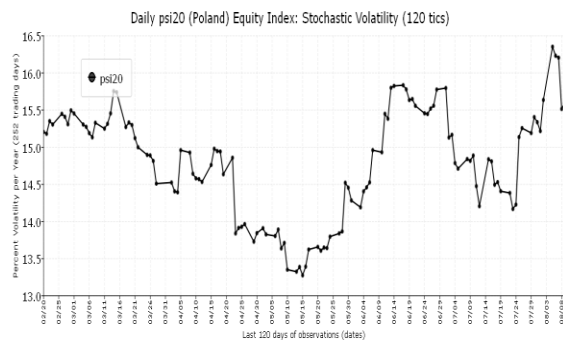


(C) PBSolbakk

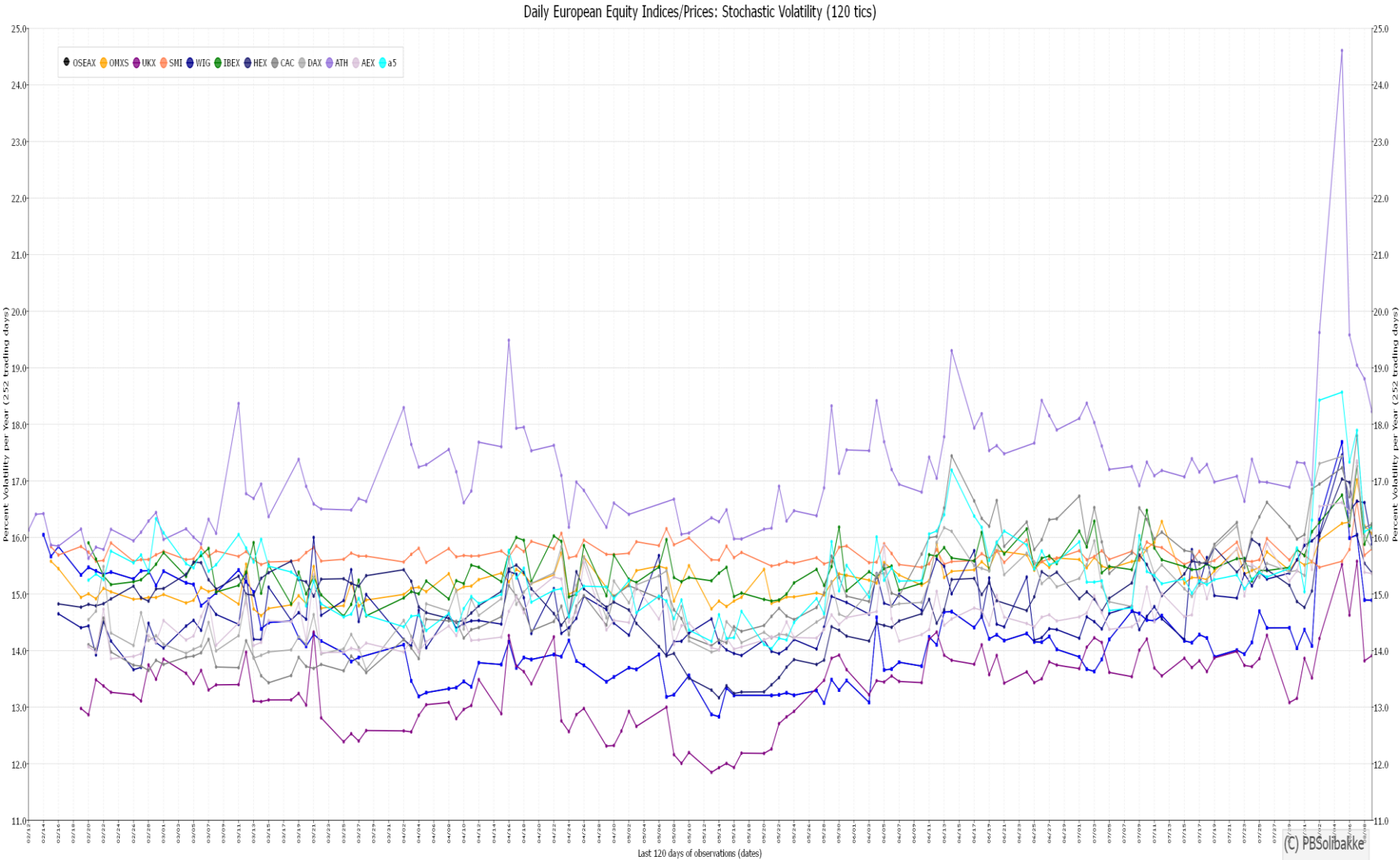
3. Volatility indices for European Indices



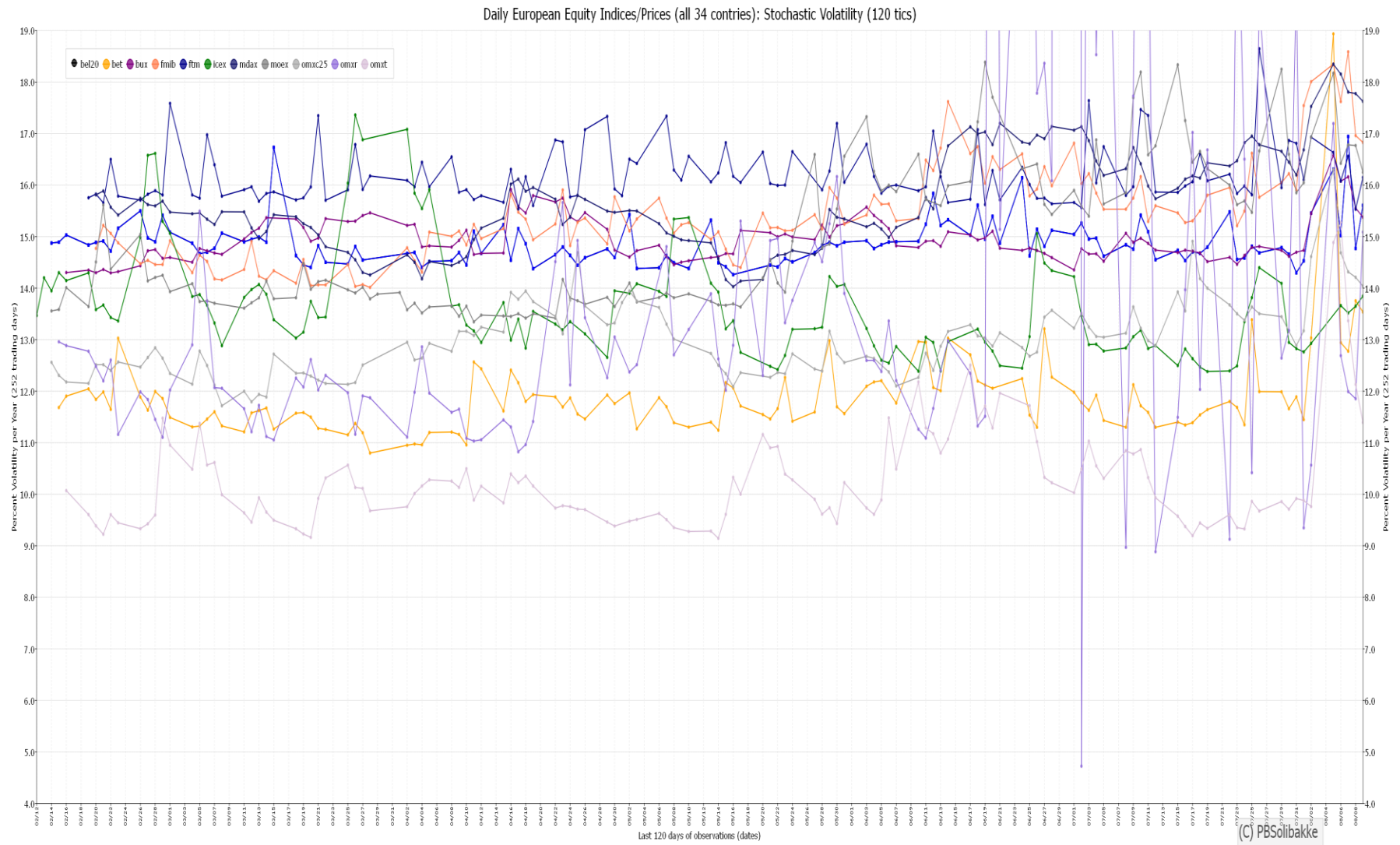
4. Volatility indices for European Indices (12)



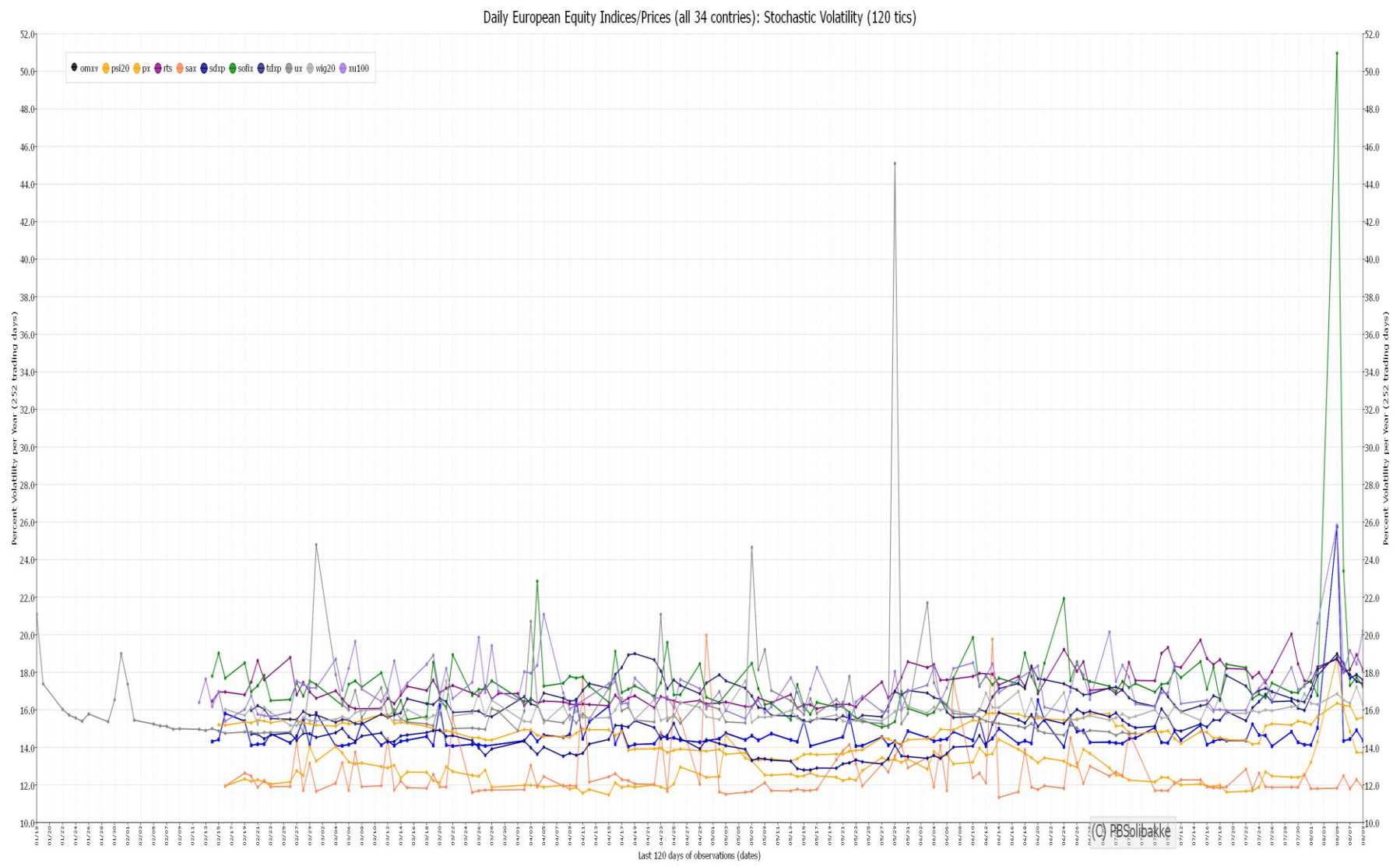
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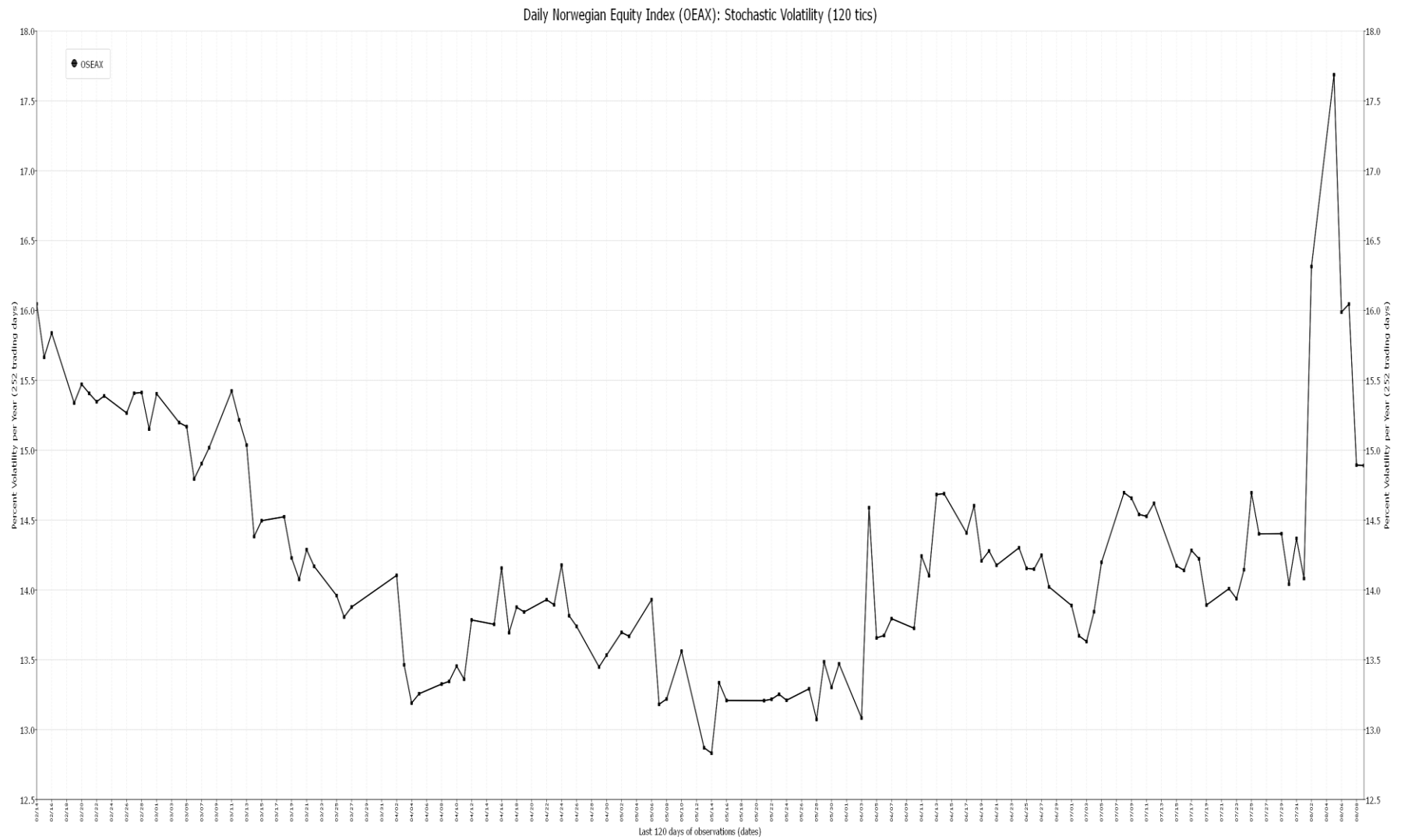
6. Volatility indices for European Indices (12)



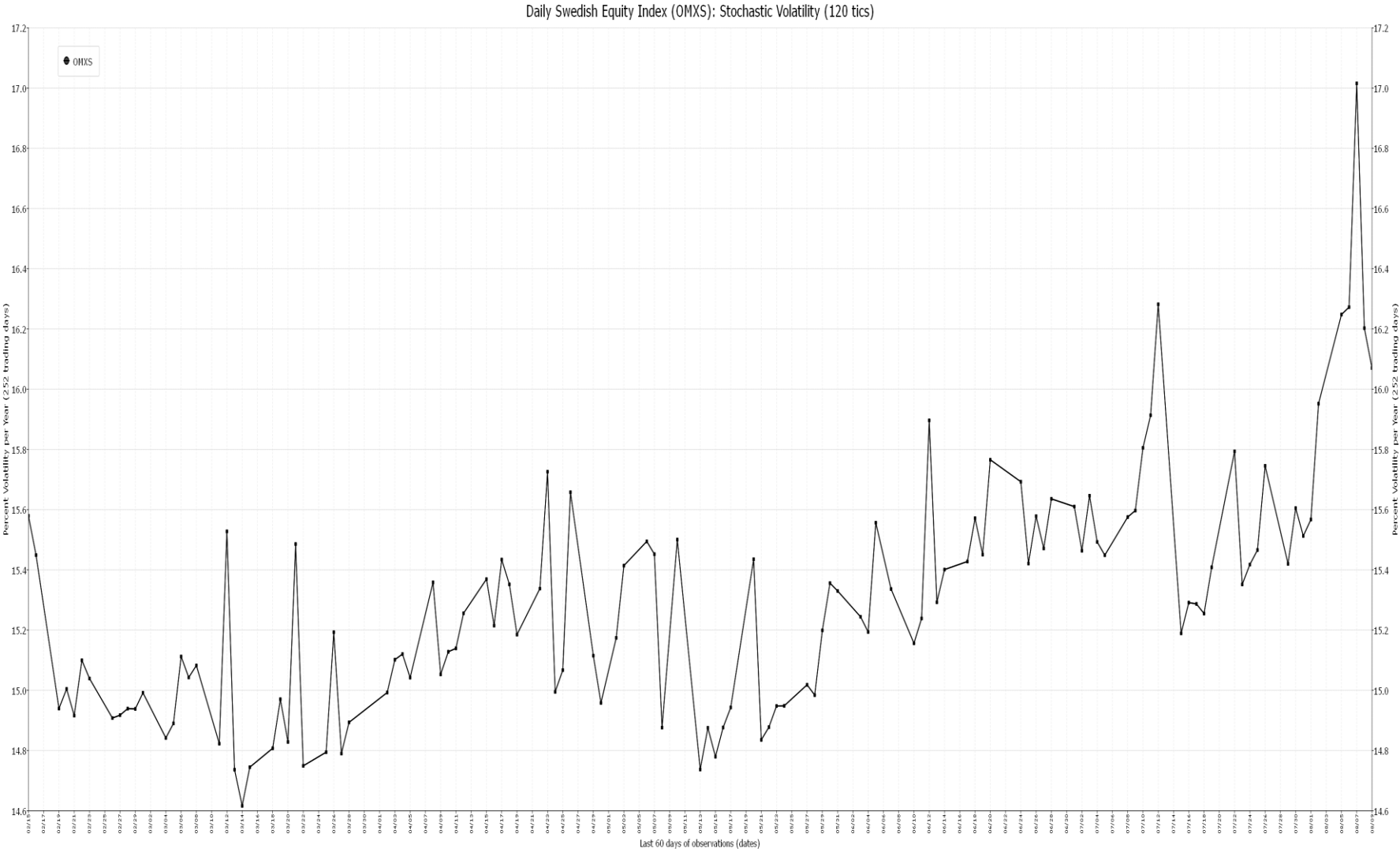
7.Volatility Index for Norway, OSEAX



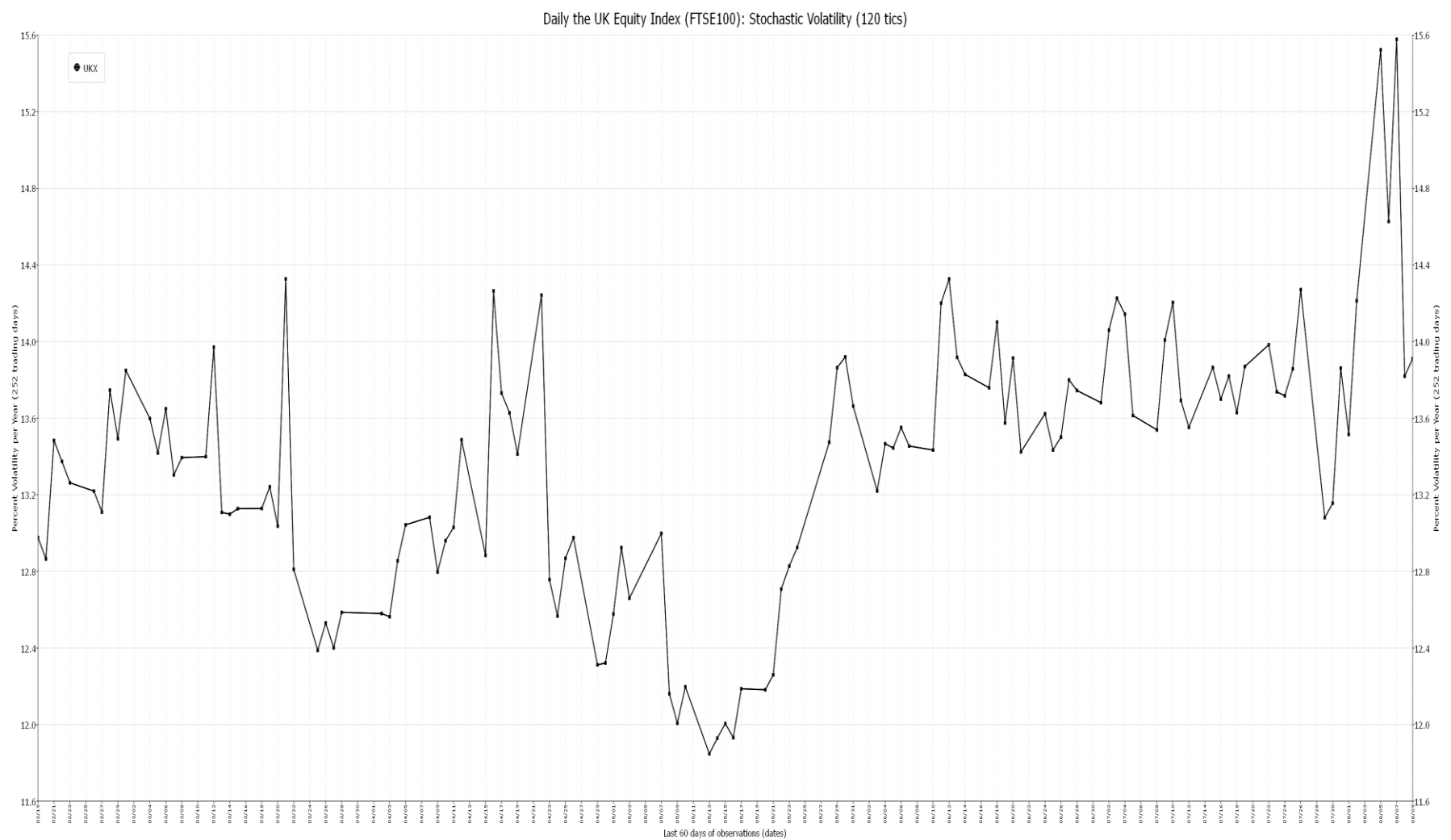
8.Volatility Index for Norway, OSEAX



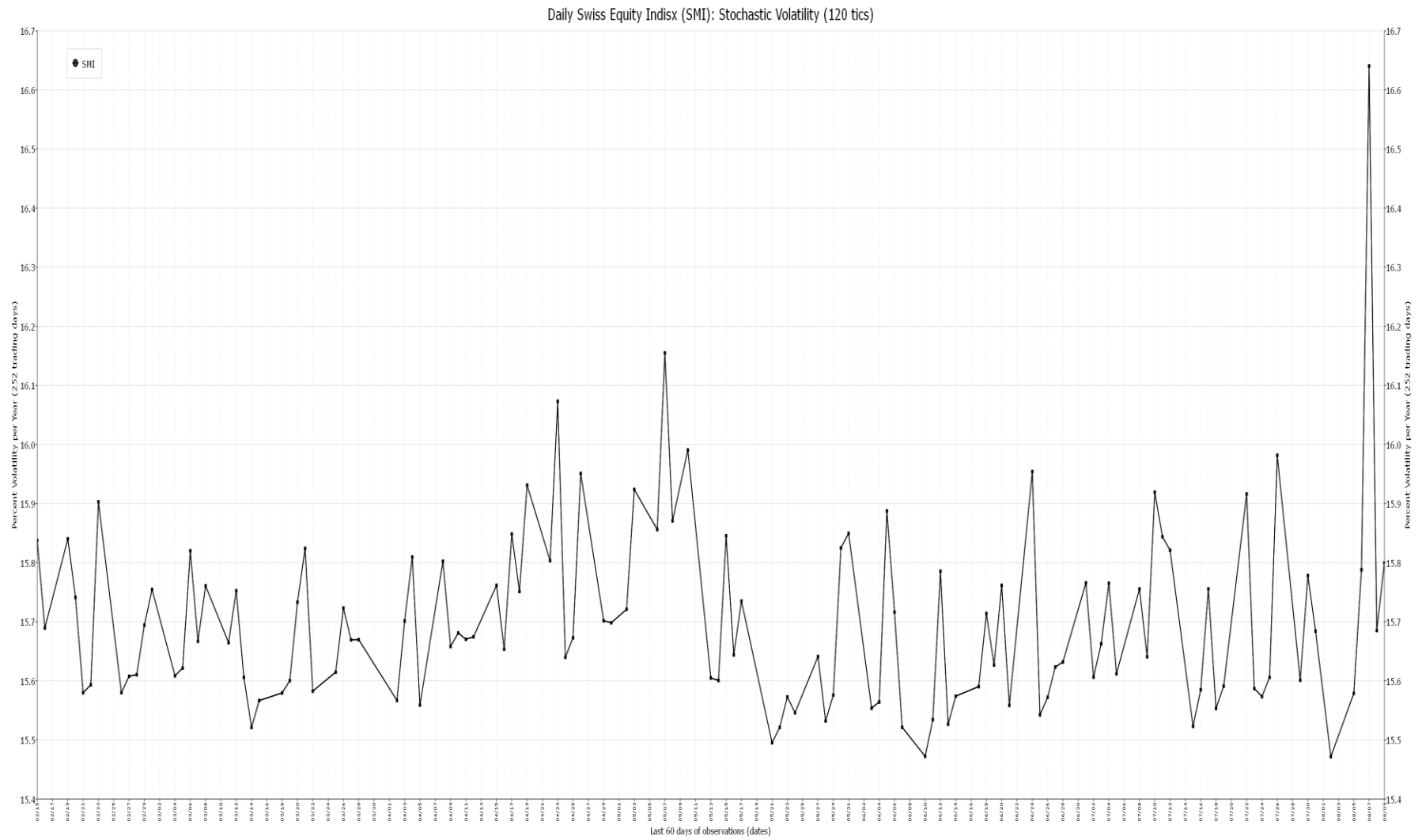
9. Volatility Index for Sweden, OMXS



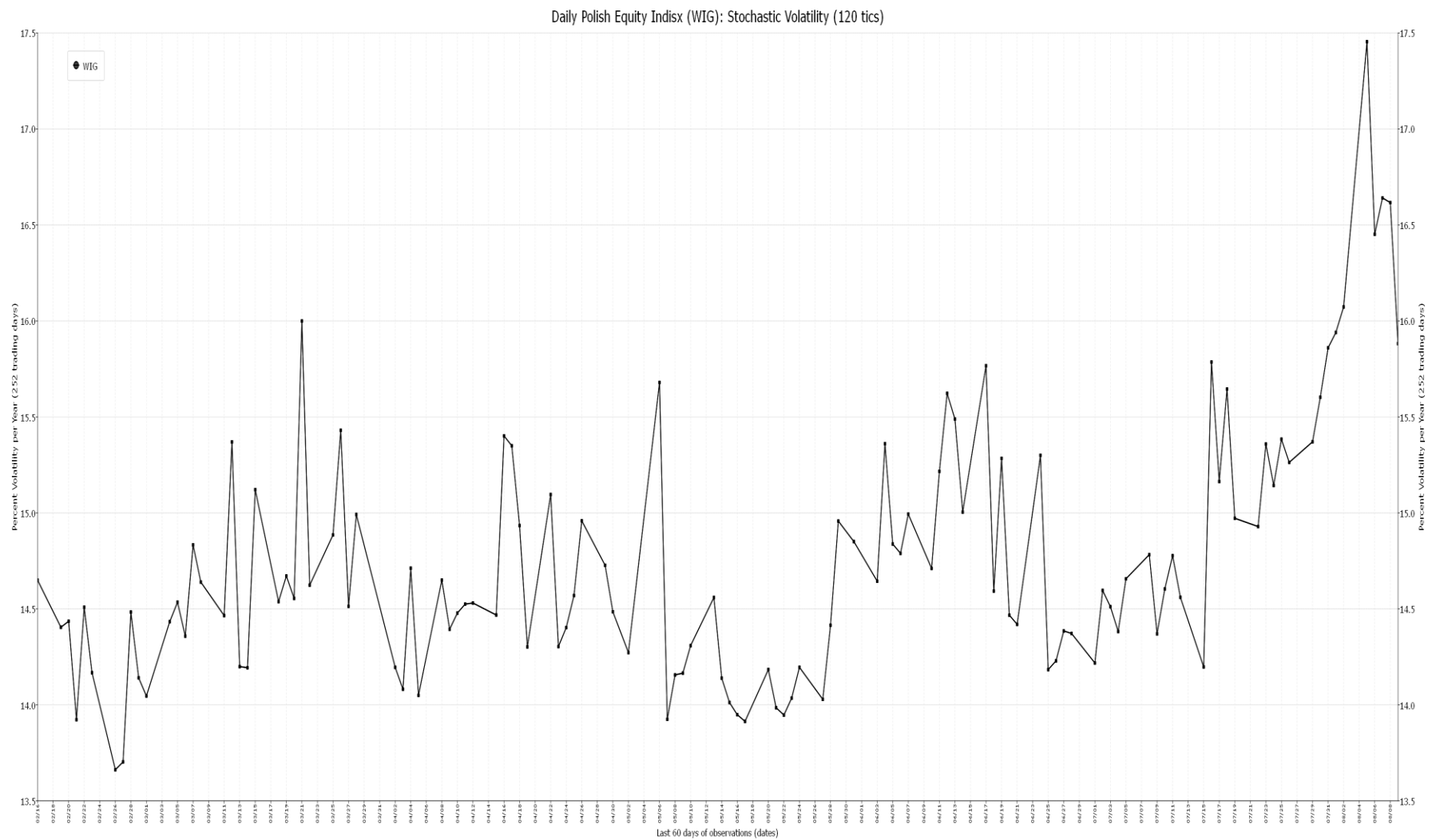
10.Volatility Index the UK, UKX



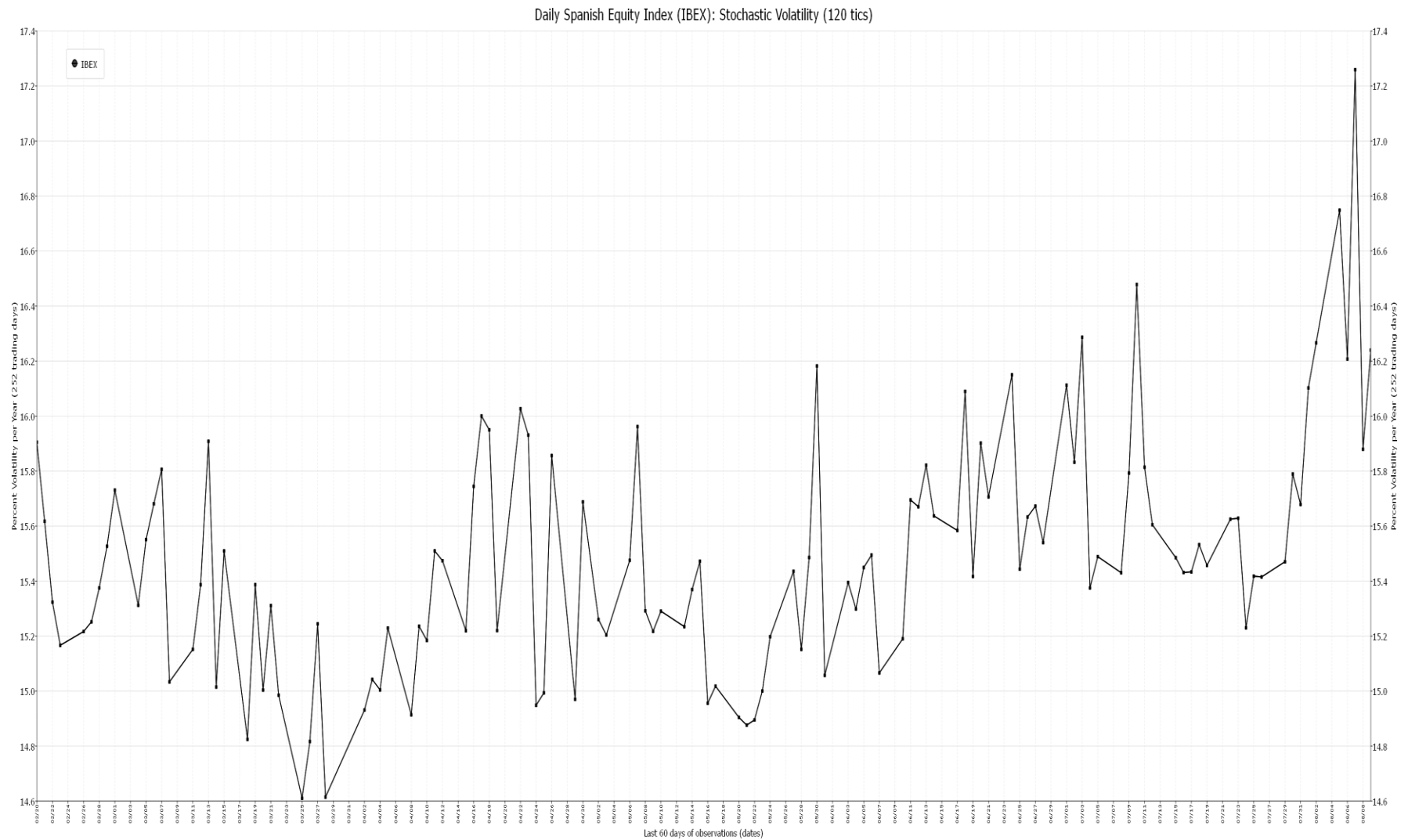
11.Volatility Index for Switzerland, SMI



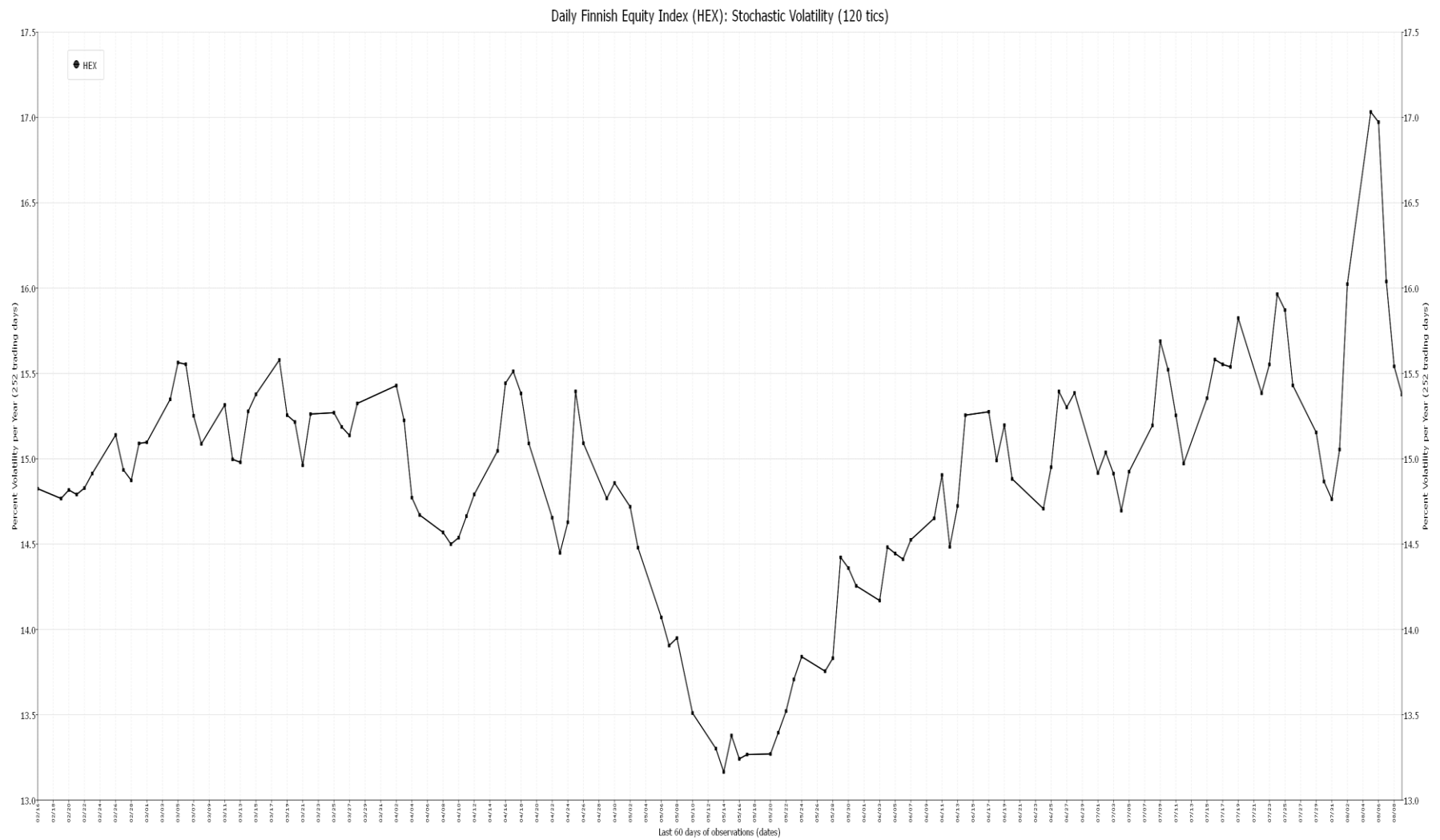
12.Volatility Index for Poland, WIG



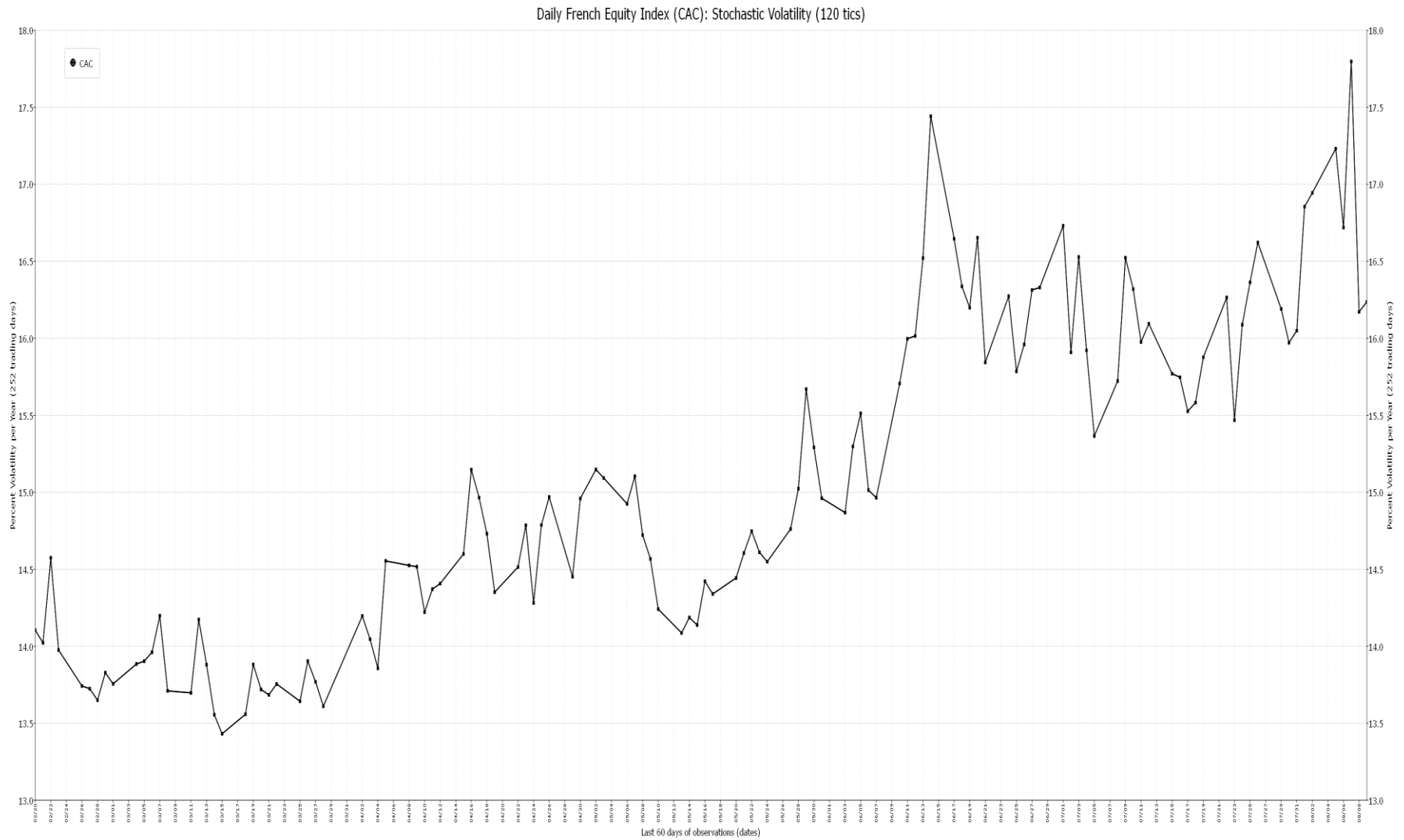
13.Volatility Index for Spain, IBEX



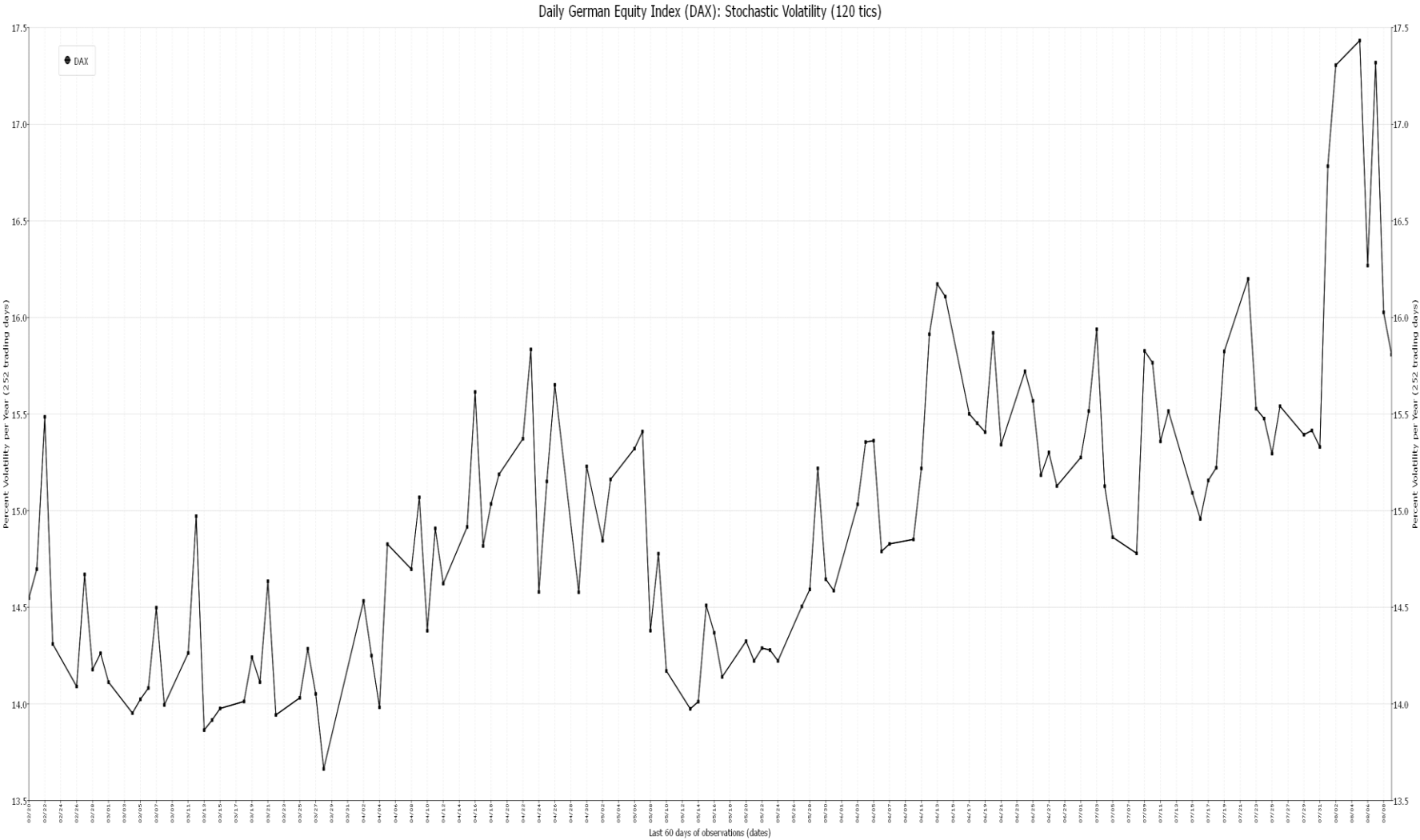
14.Volatility Index for Finland, HEX



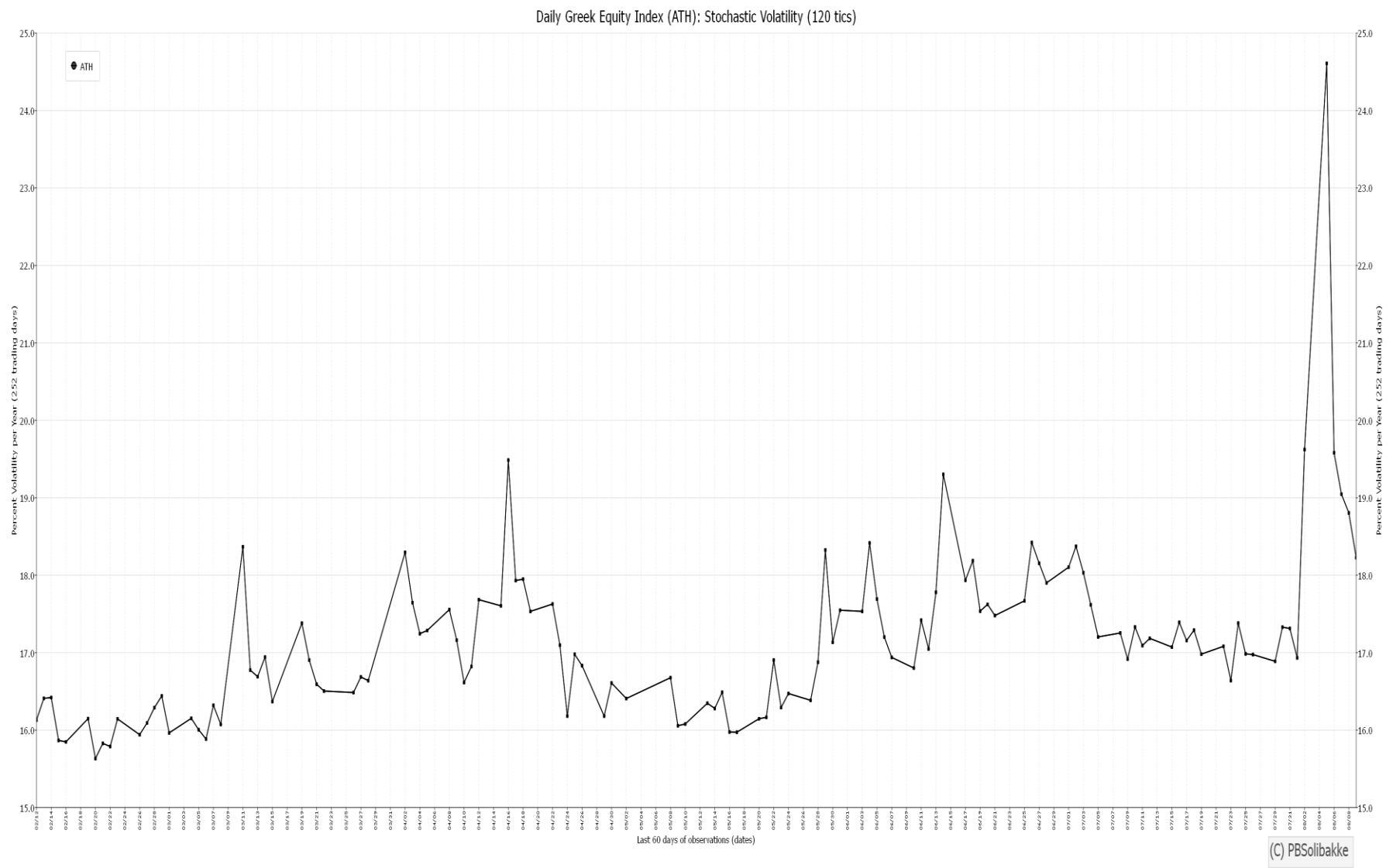
15. Volatility Index for France, CAC



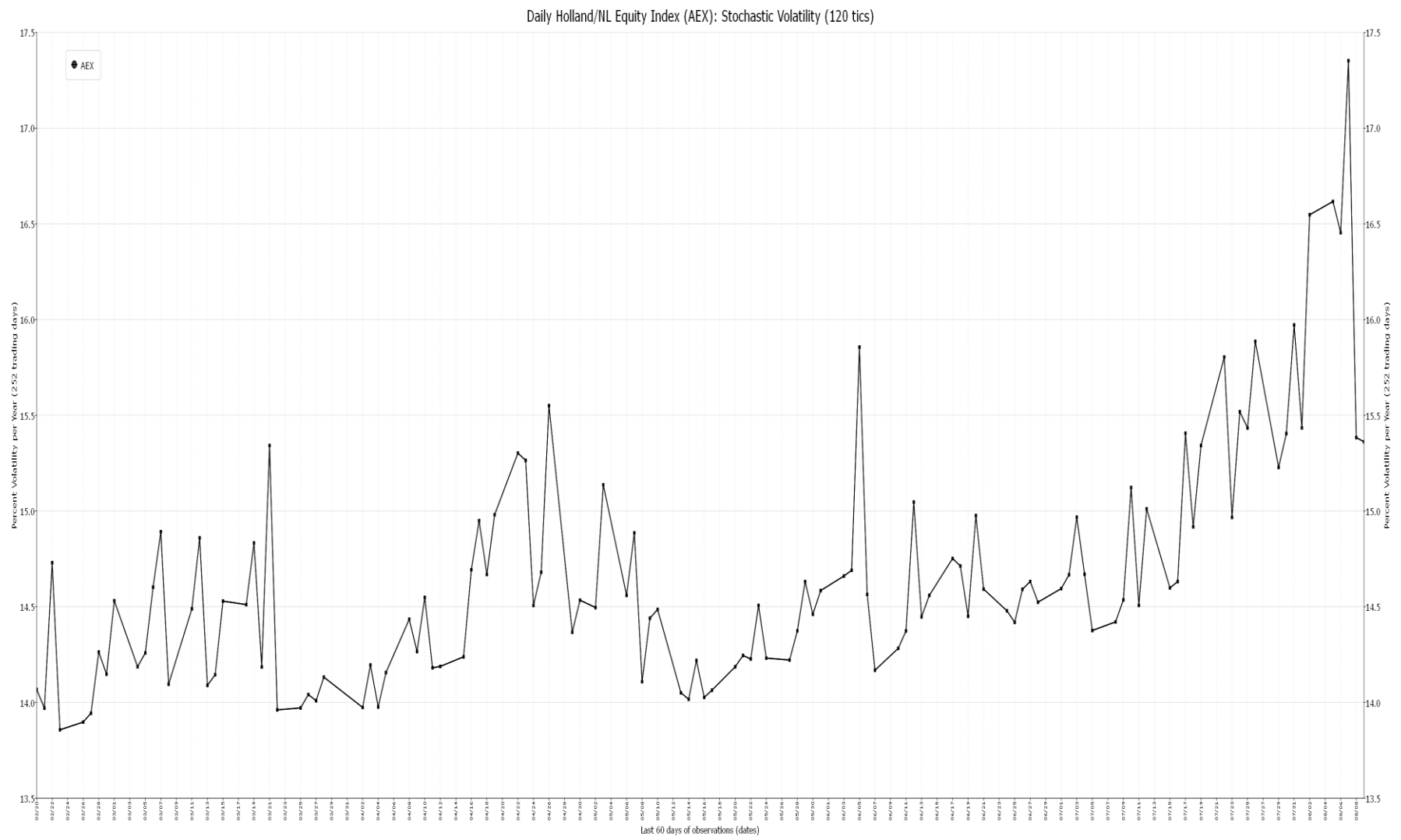
16.Volatility Index for Germany, DAX



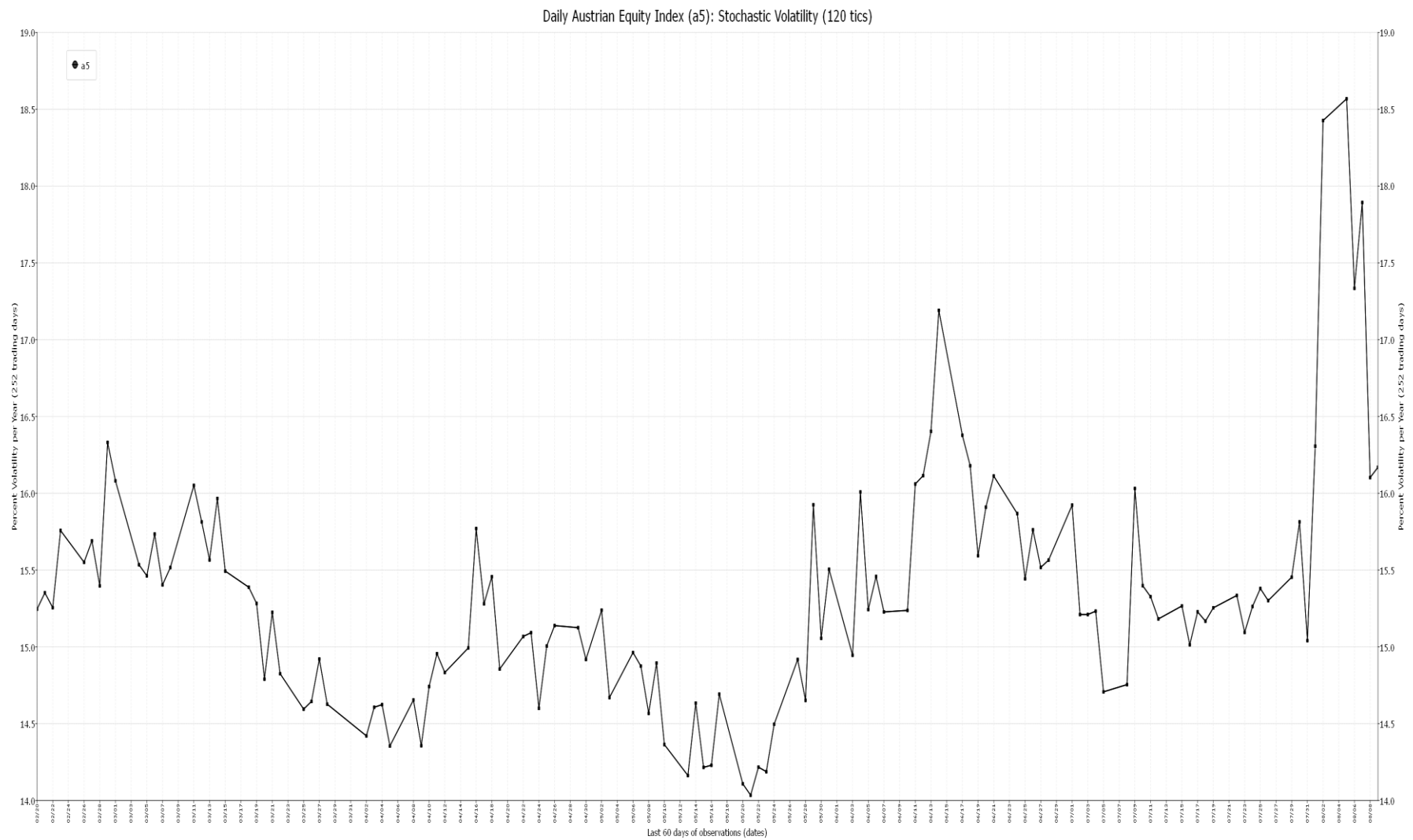
17.Volatility Index for Greece, ATH



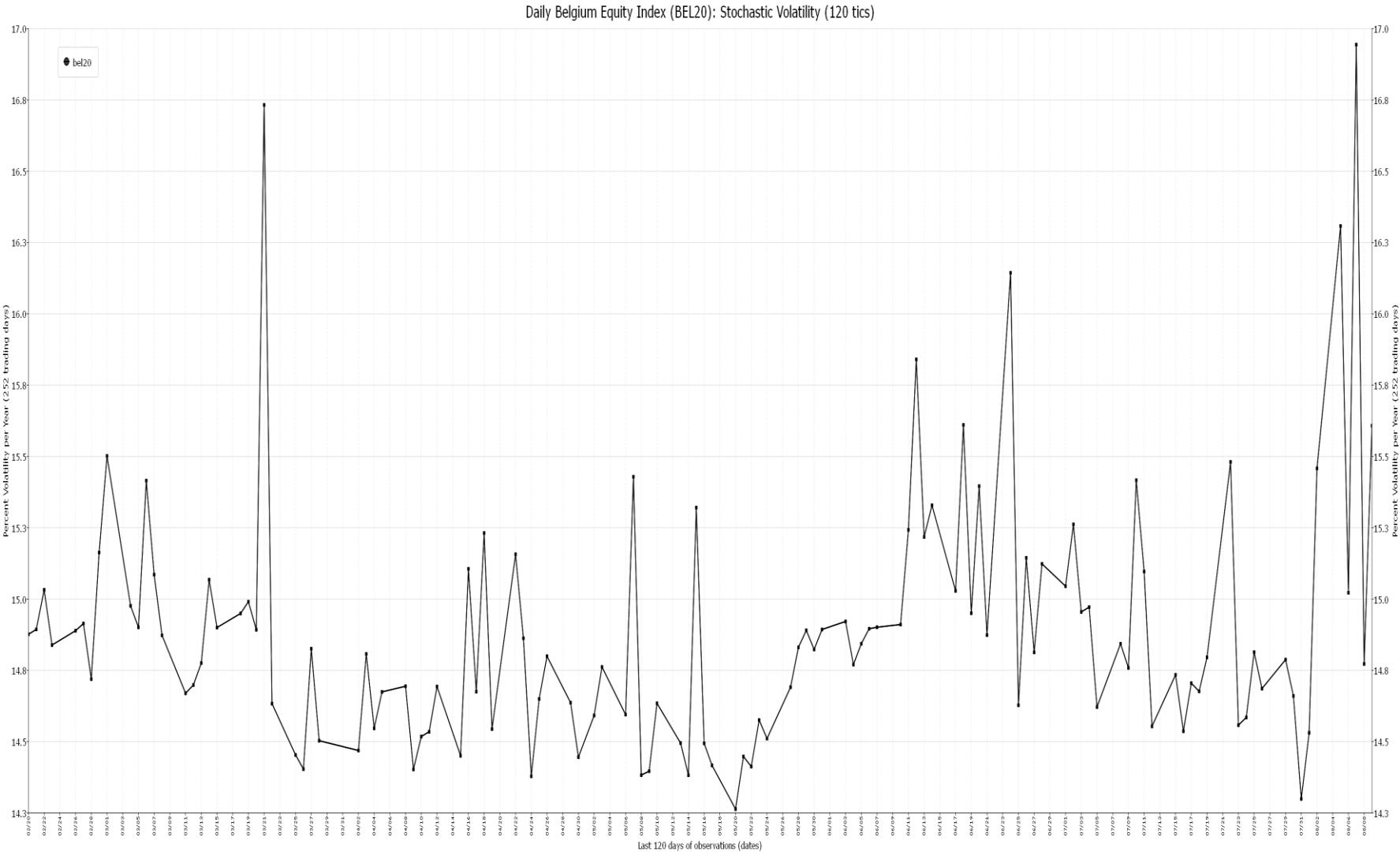
18.Volatility Index for Amsterdam, NL, AEX



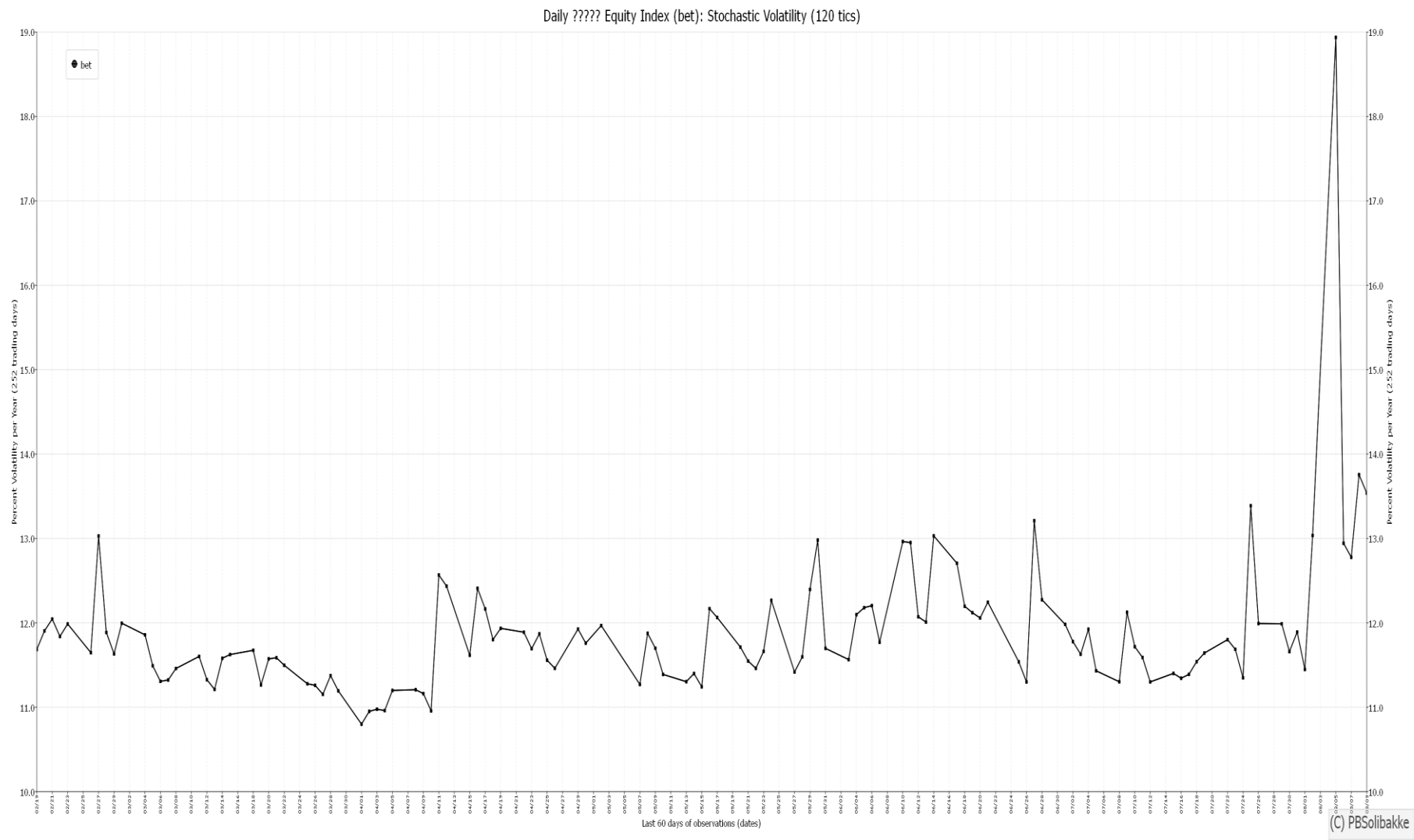
19.Volatility Index for A5



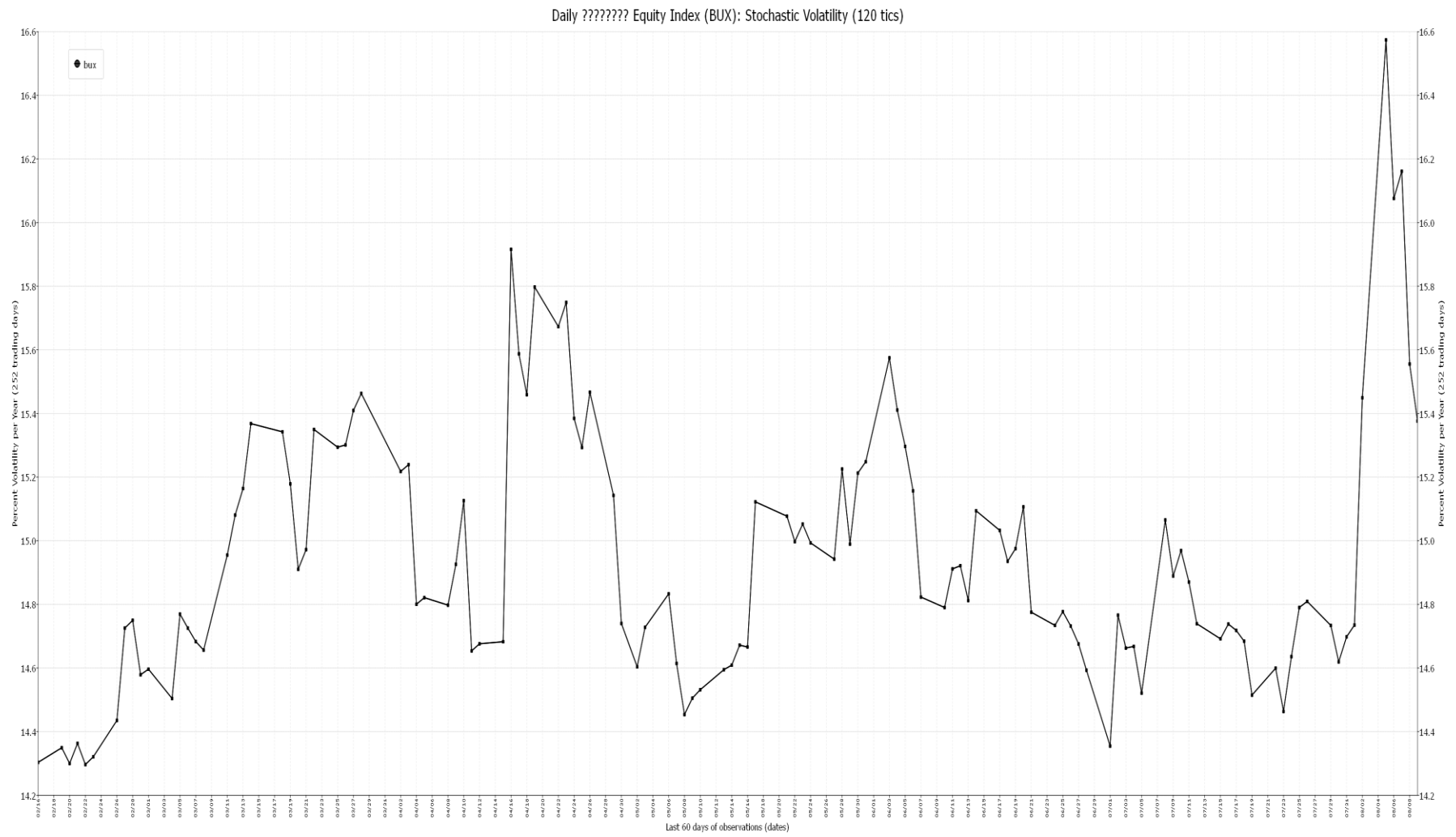
20.Volatility Index for Belgium, bel20



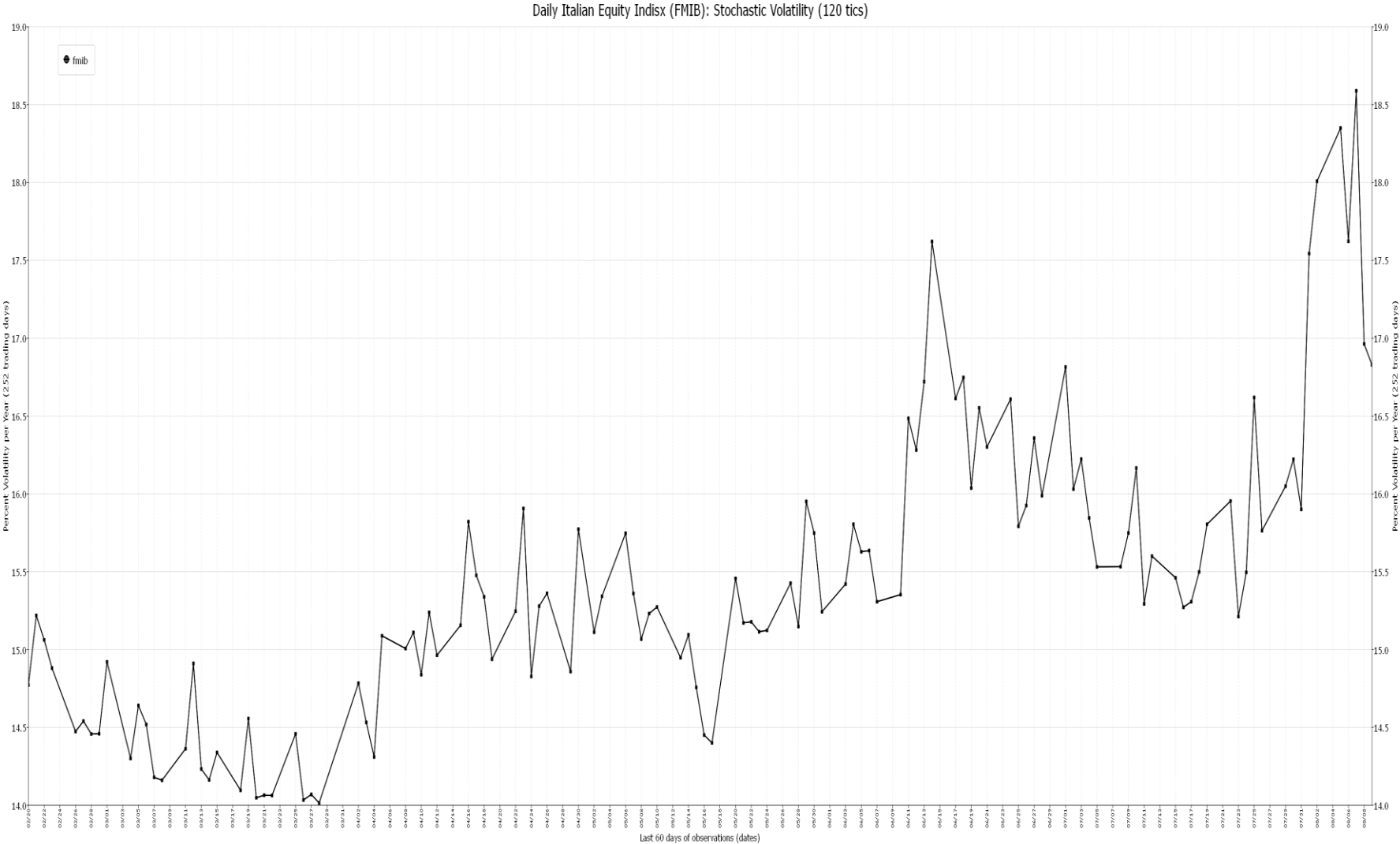
21.Volatility Index for bet



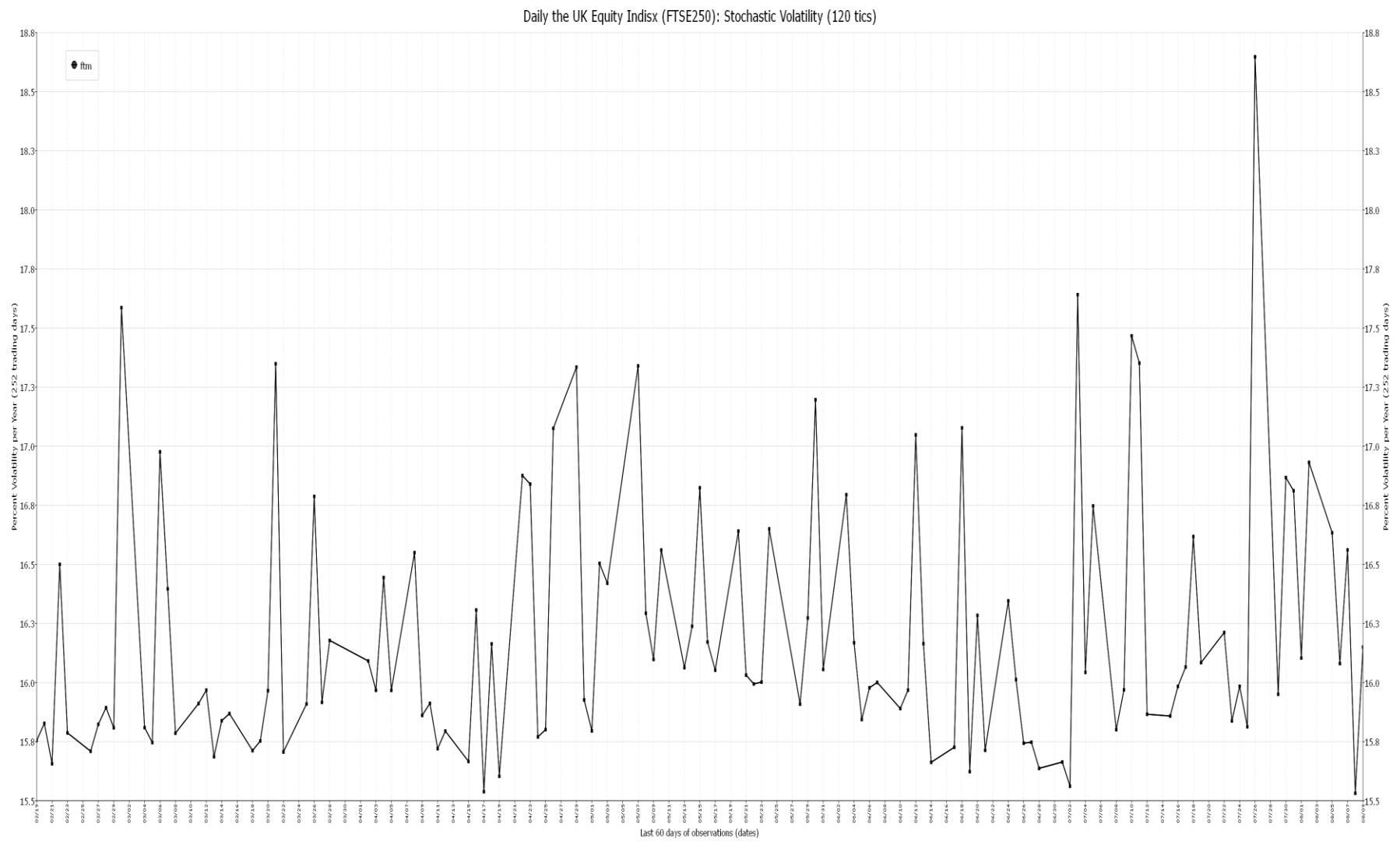
22.Volatility Index for bux



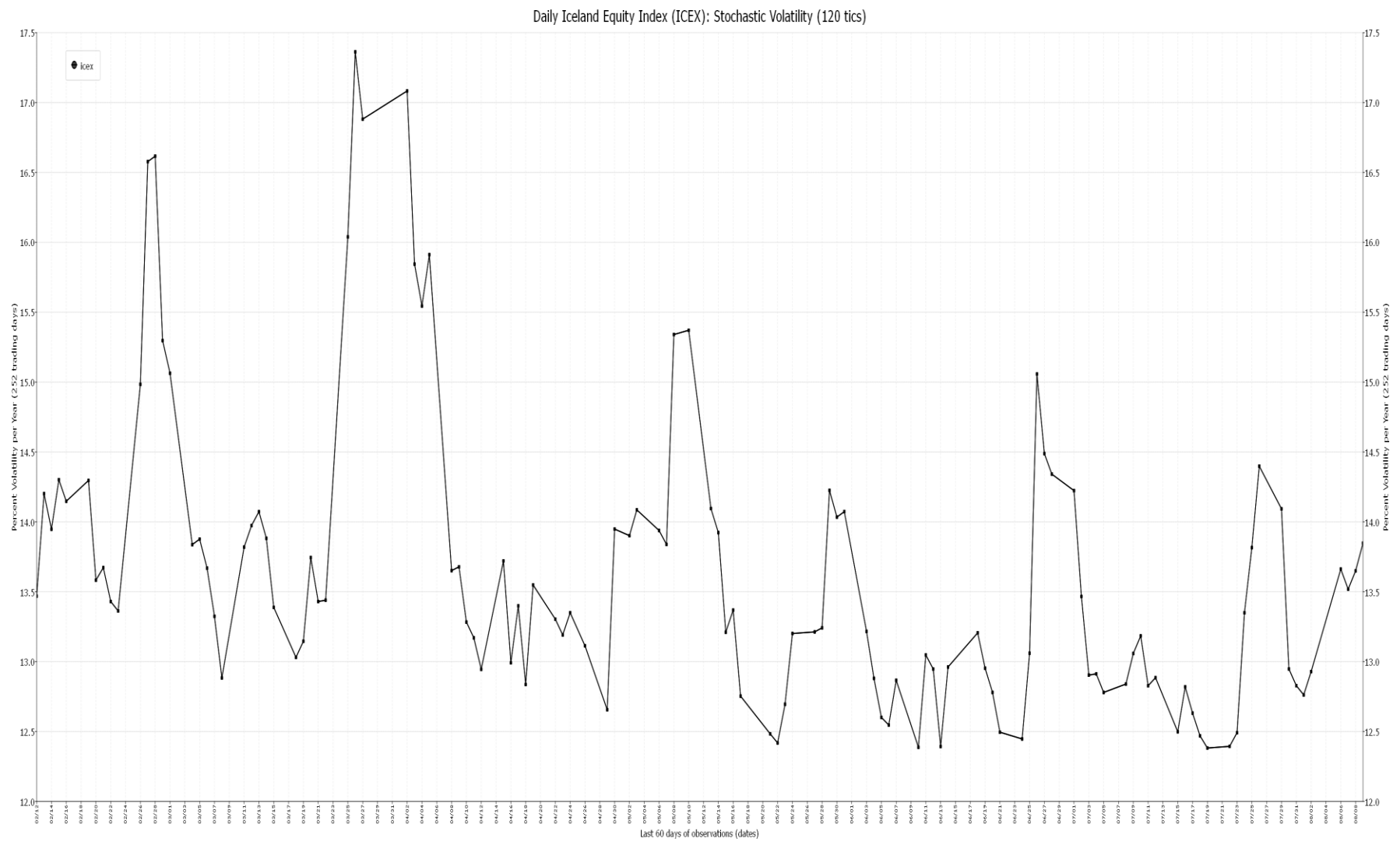
23.Volatility Index for Italia, fmib



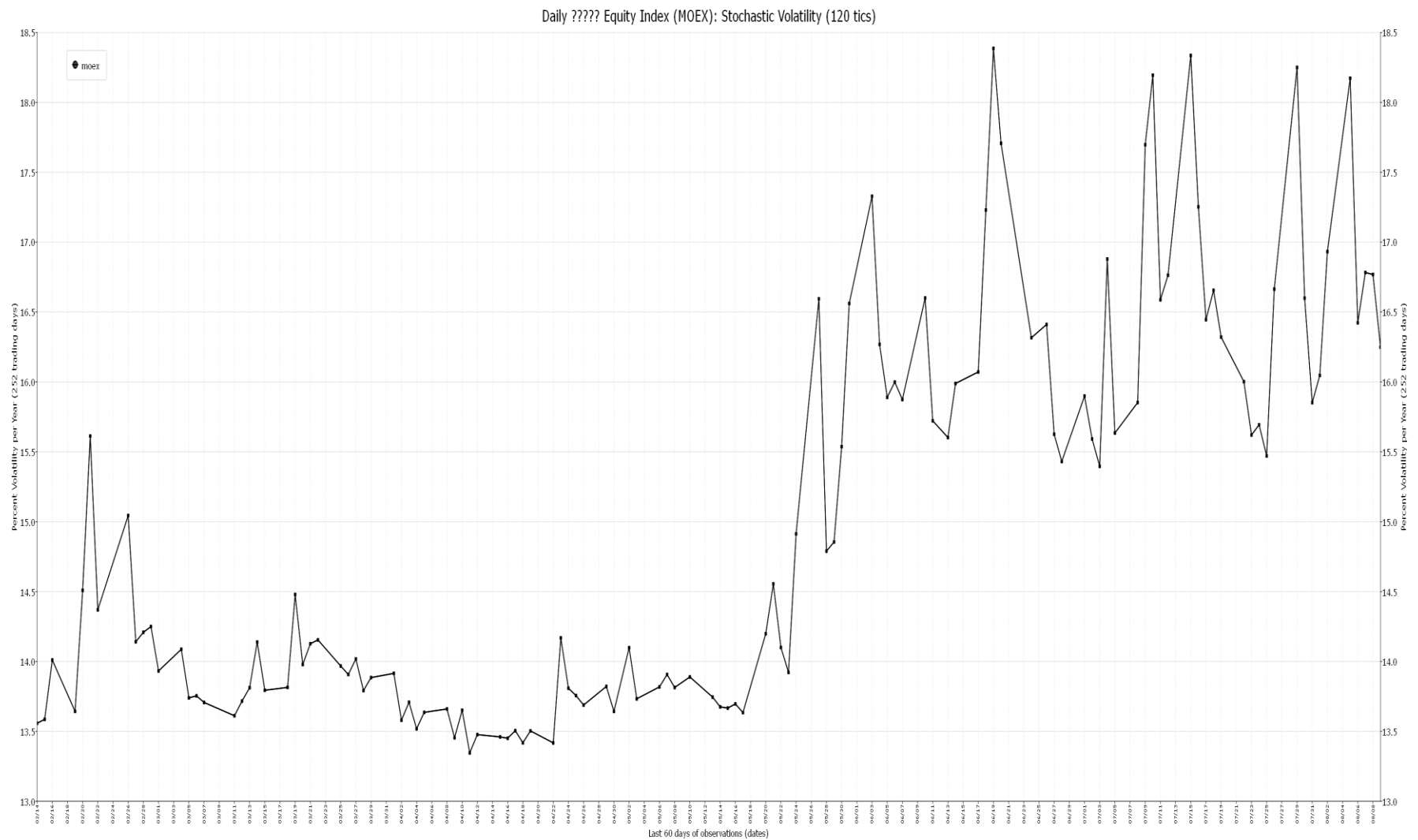
24.Volatility Index for UK, FTSE250



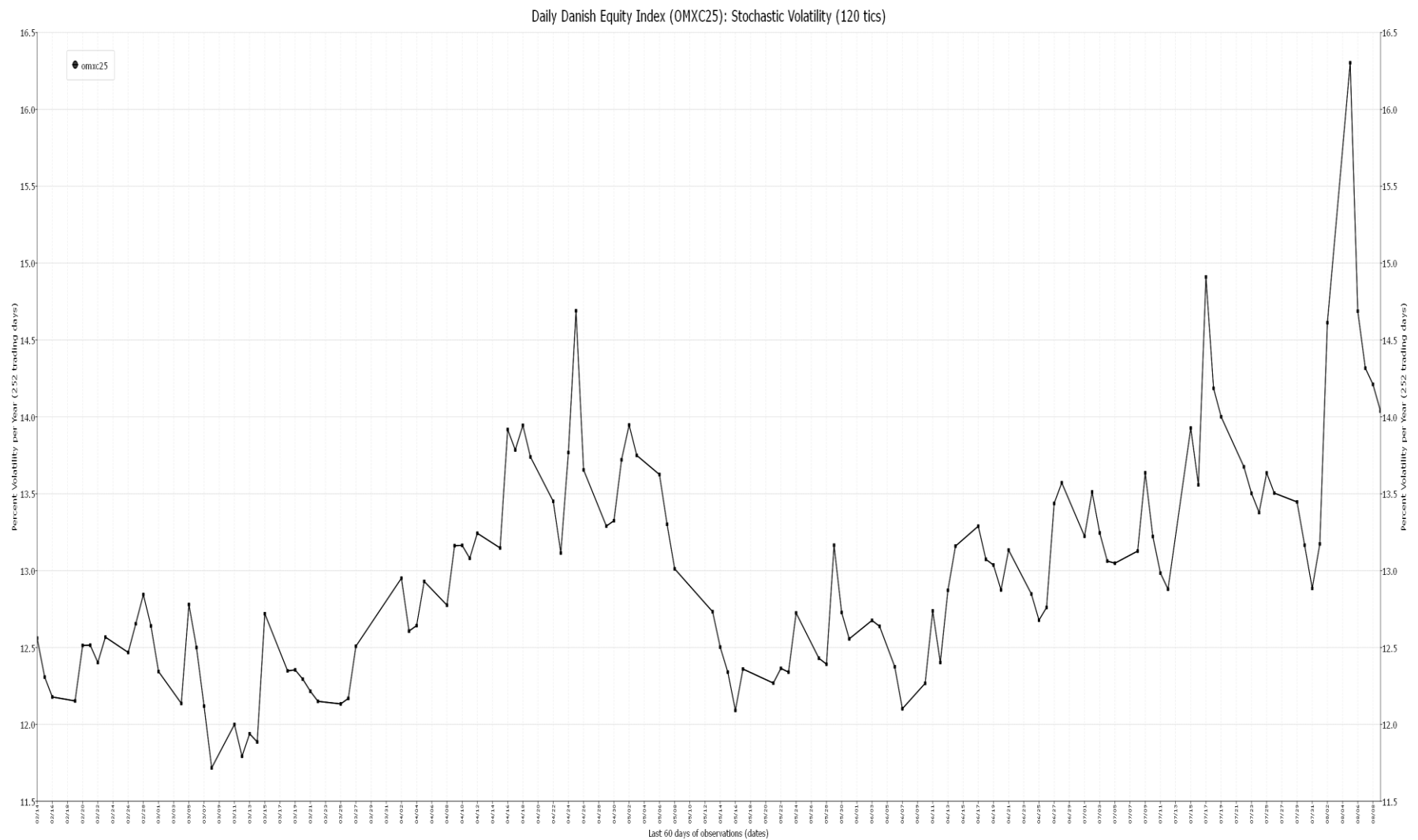
25.Volatility Index for Iceland, icex



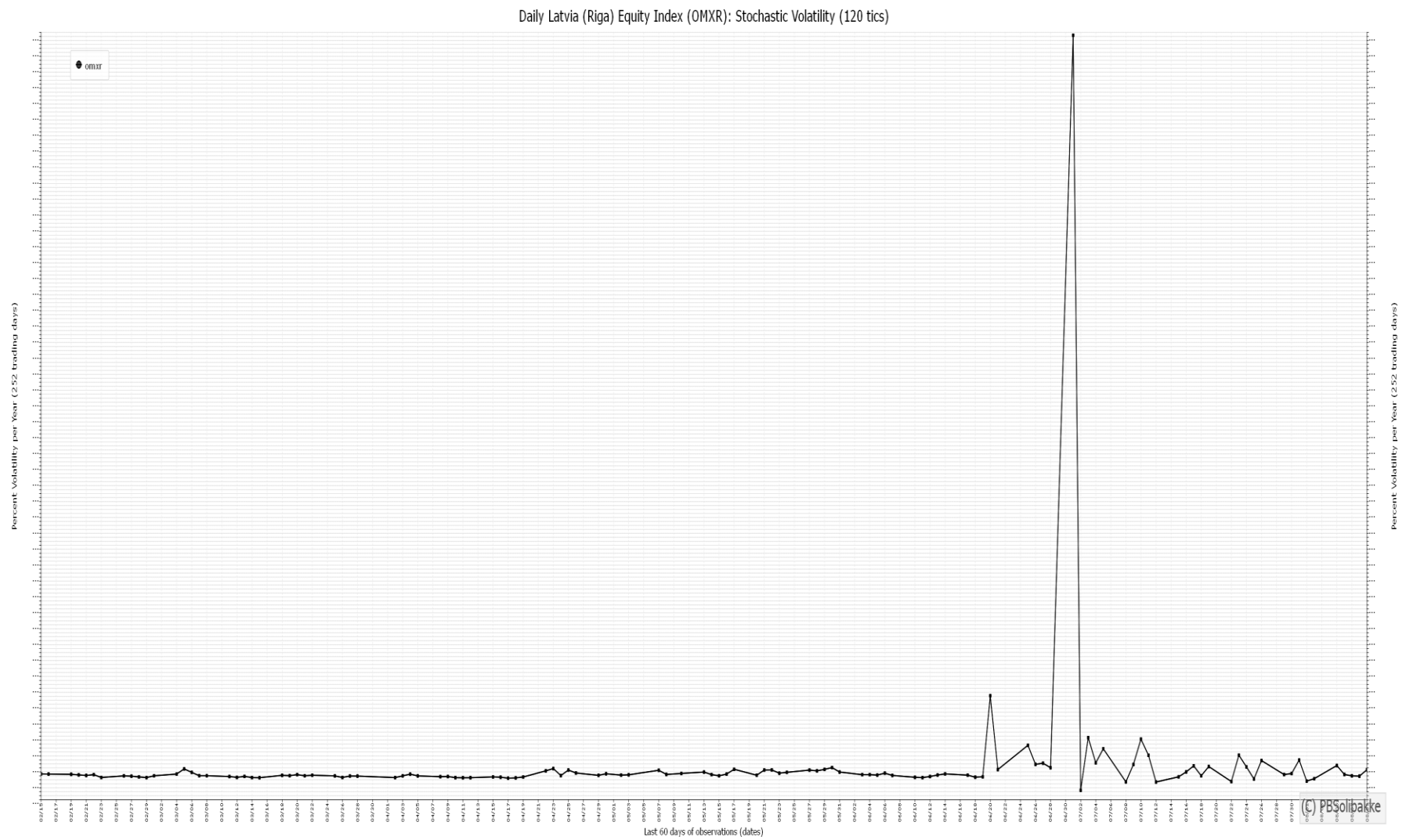
26.Volatility Index for moex



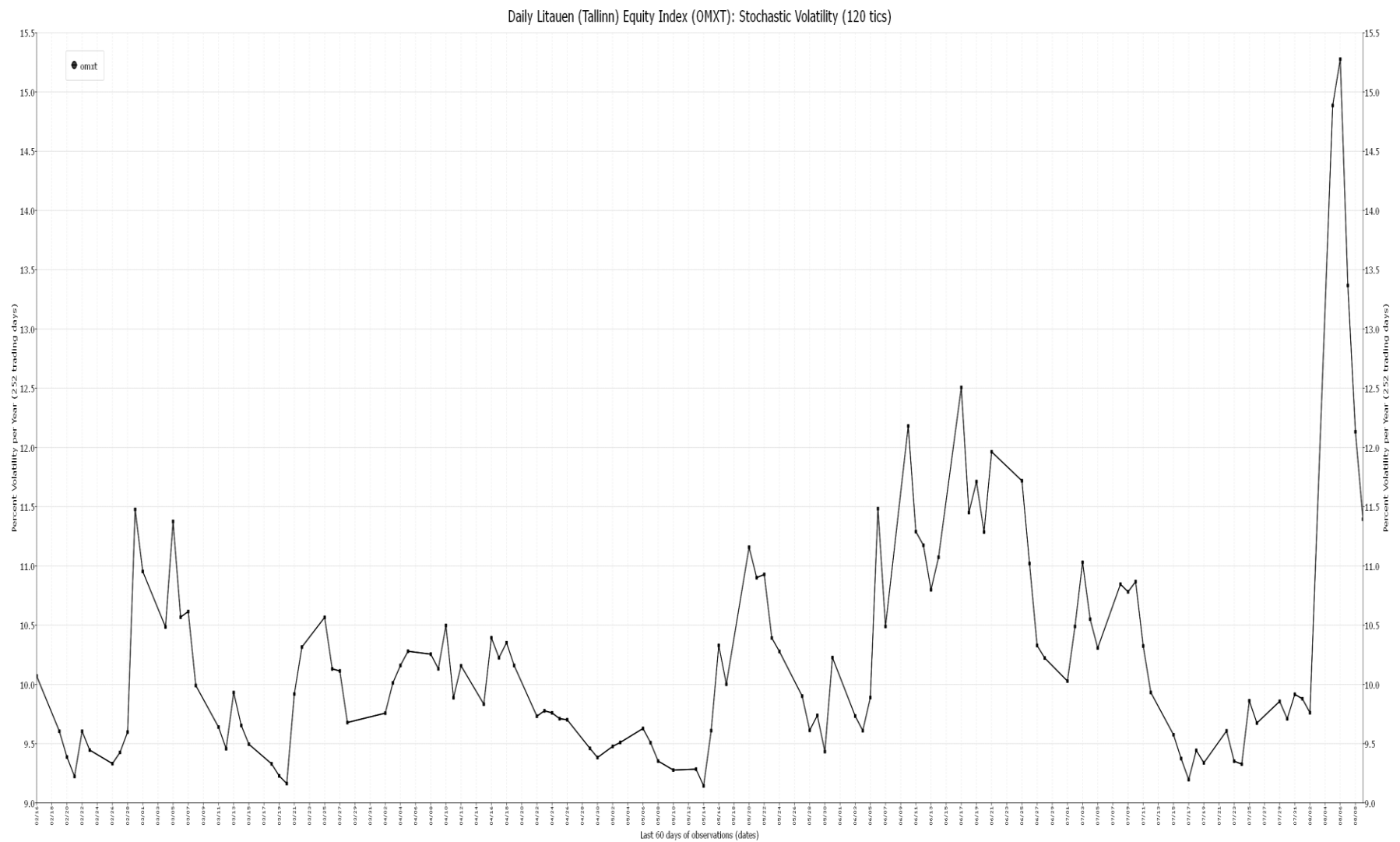
27.Volatility Index for Denmark, København, omxc25



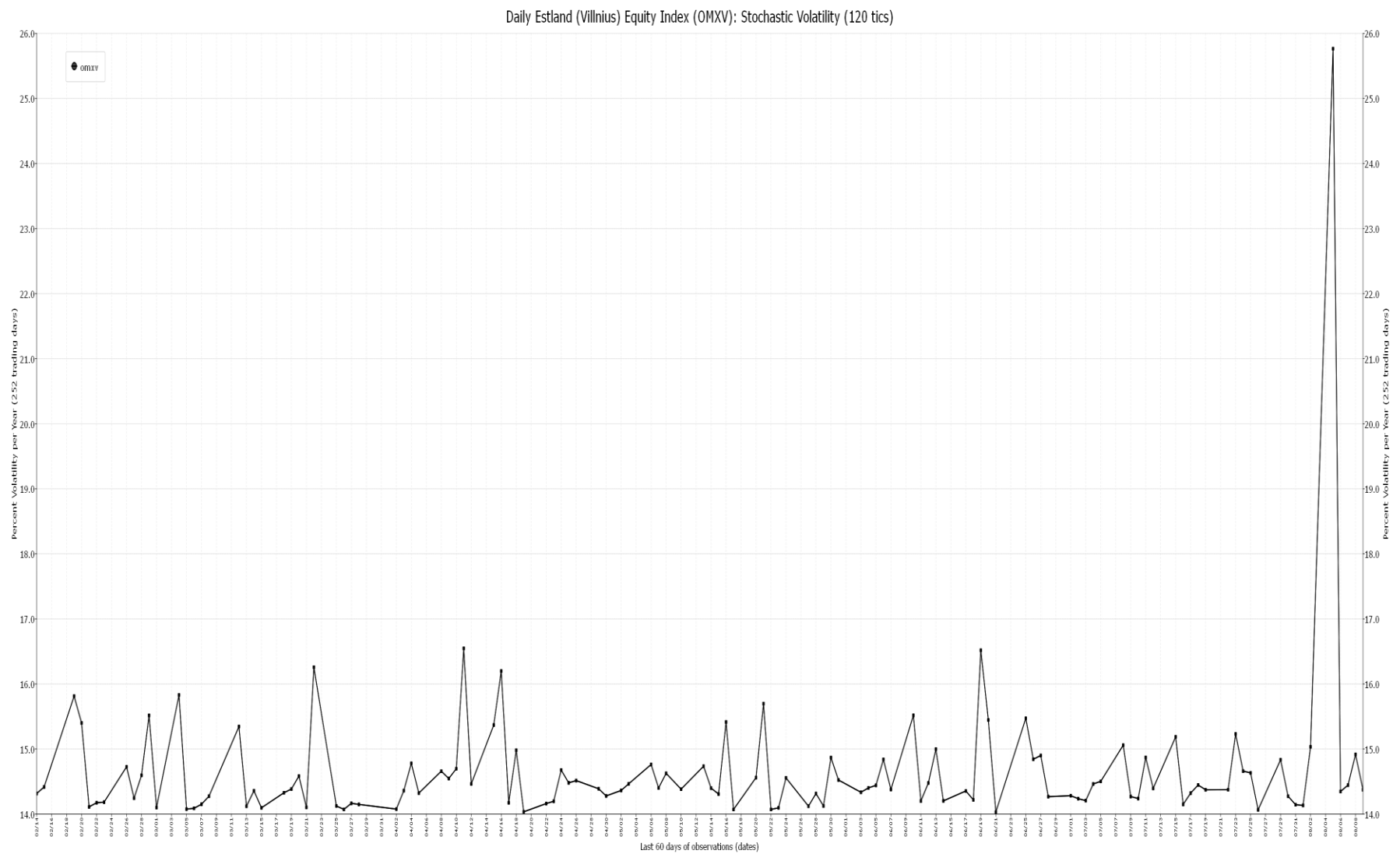
28.Volatility Index for Riga, omxr



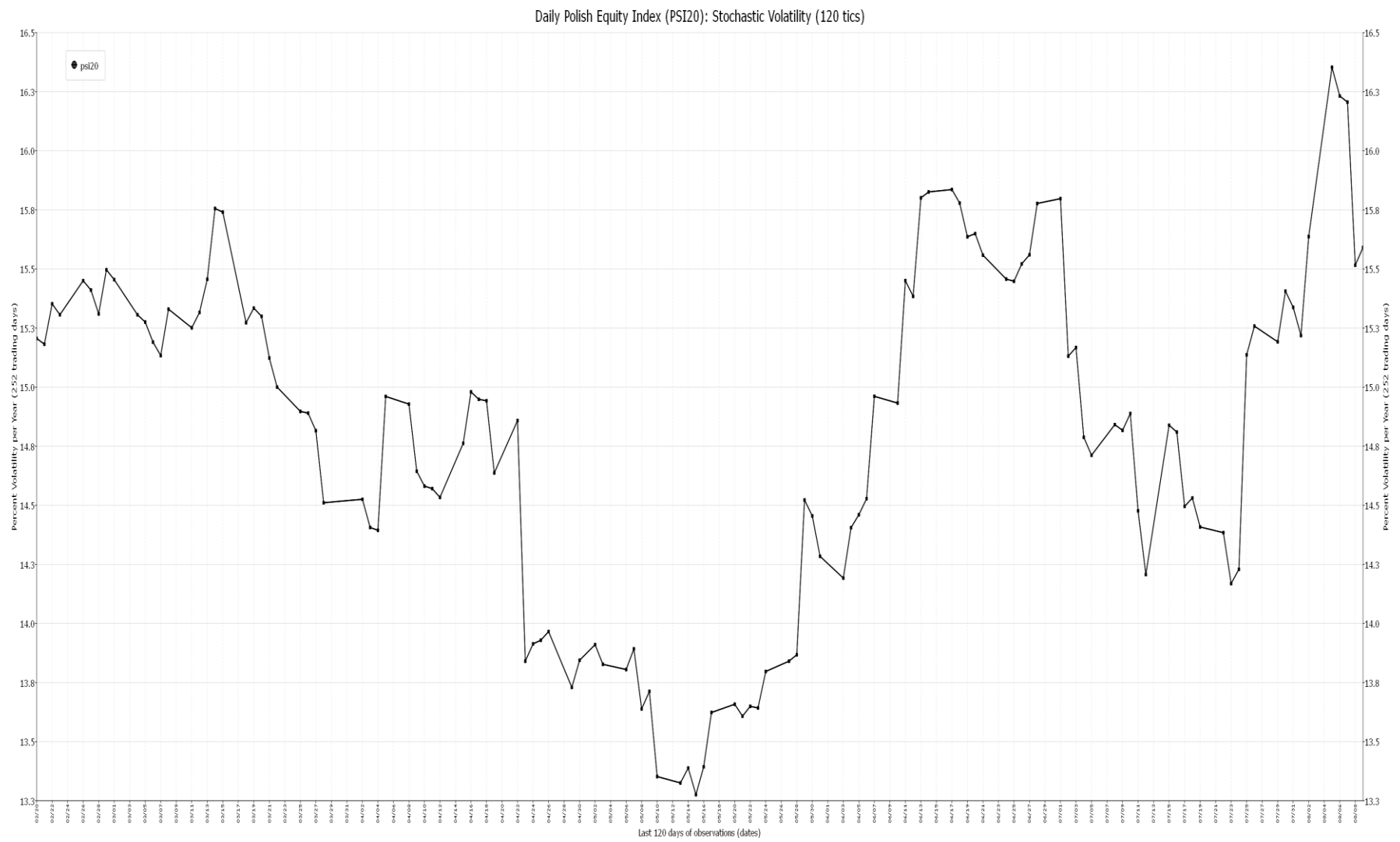
29.Volatility Index for Tallin, omxt



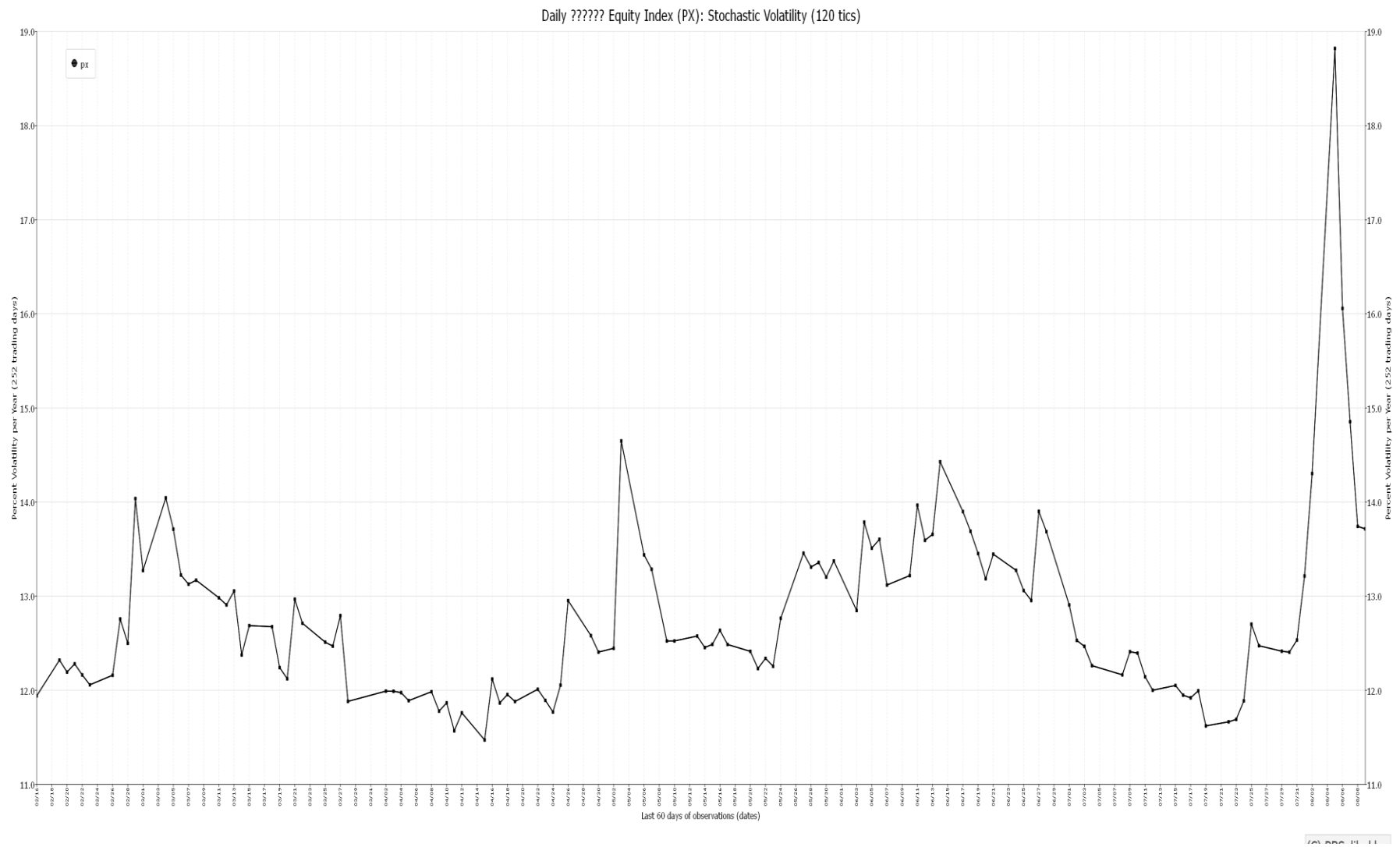
30.Volatility Index for Villniu, omxv



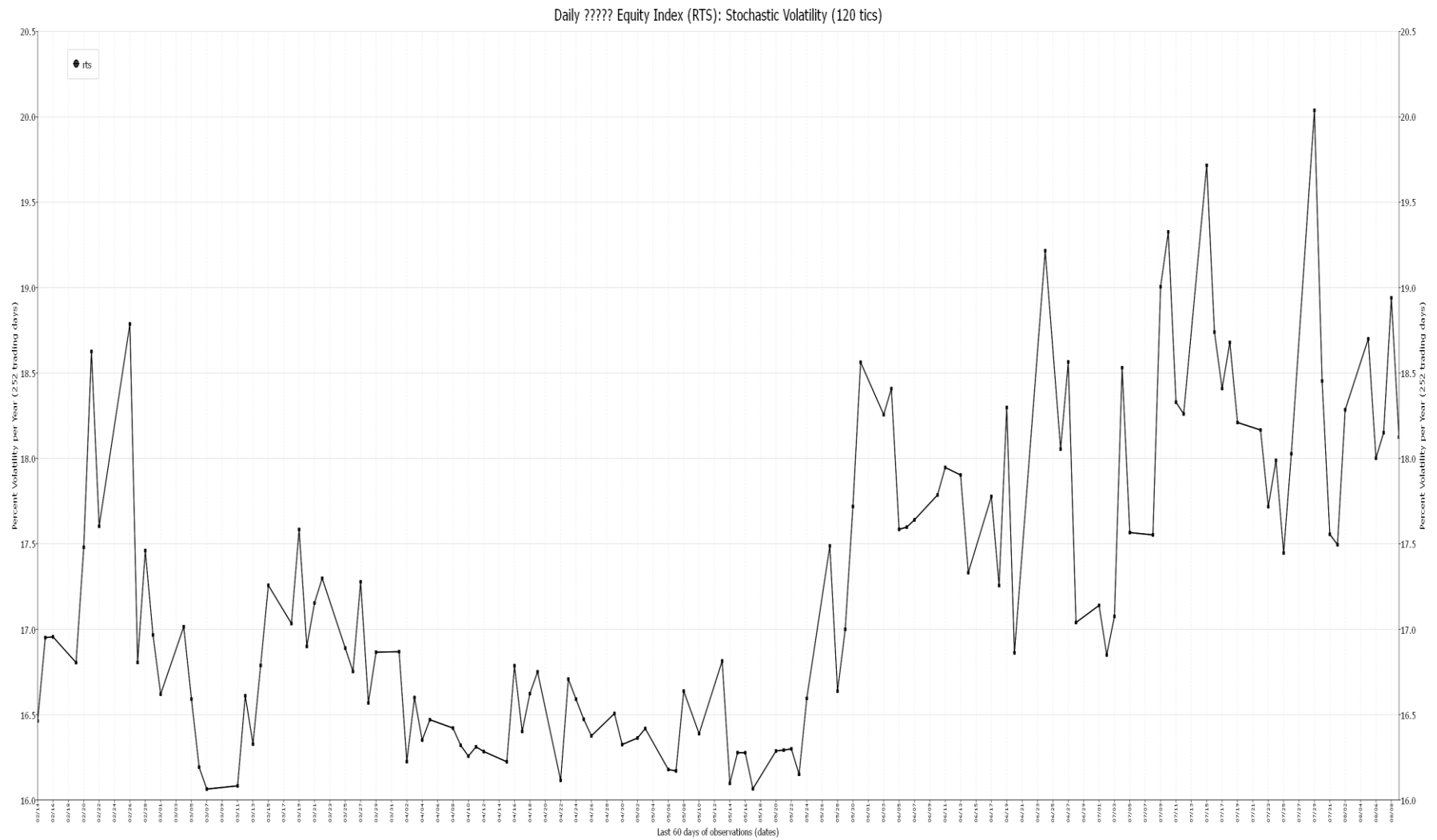
31.Volatility Index for psi20



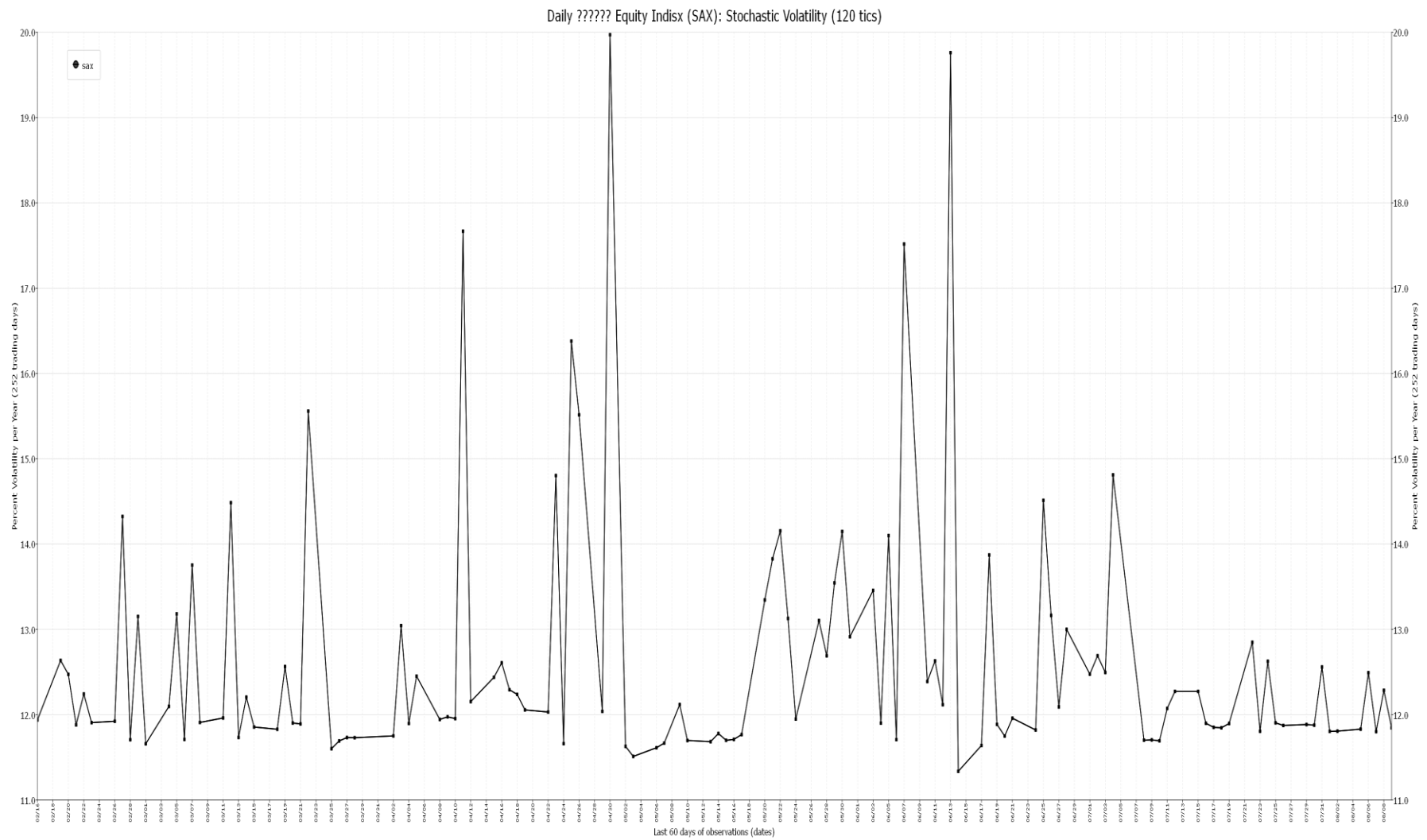
32.Volatility Index for px



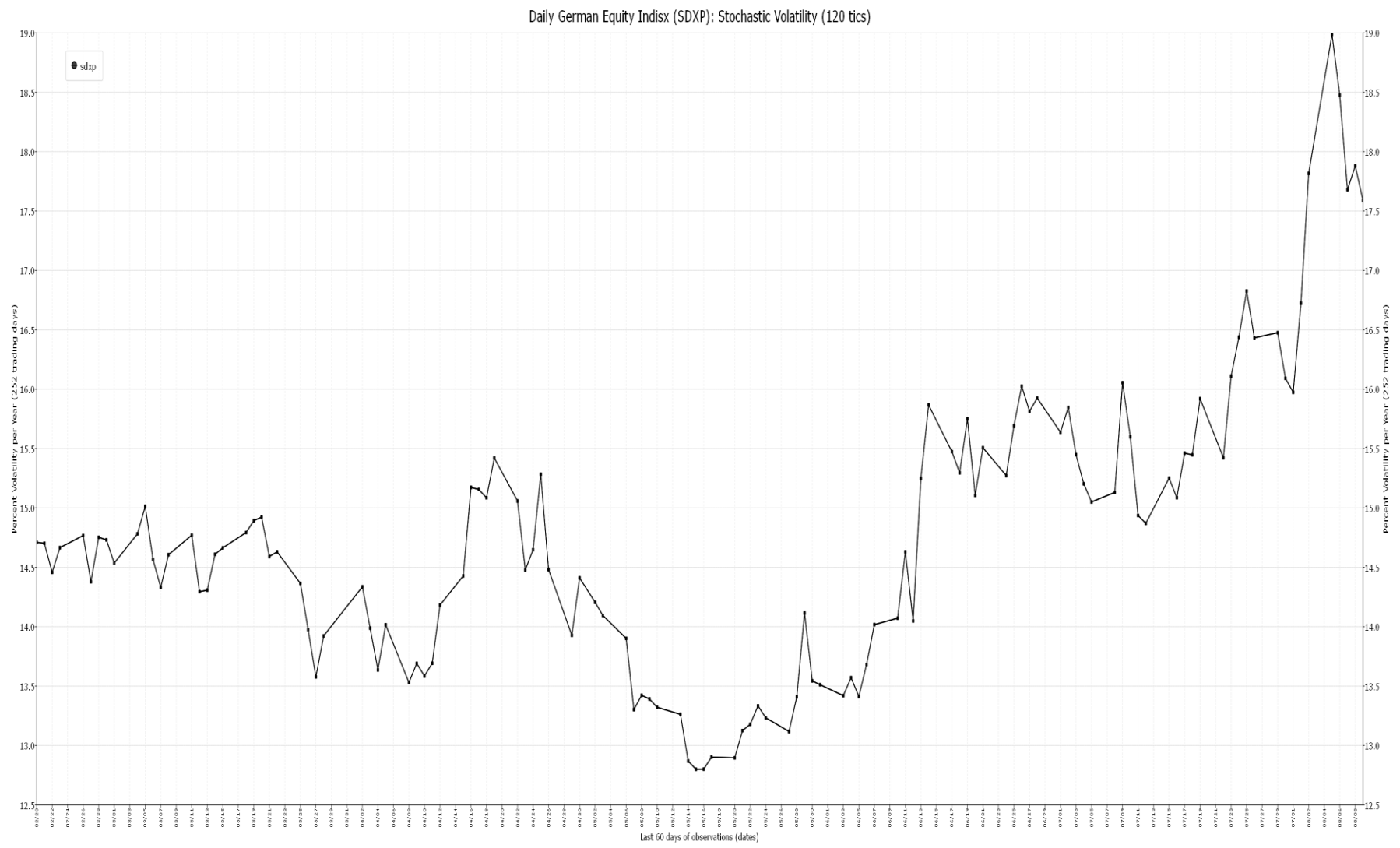
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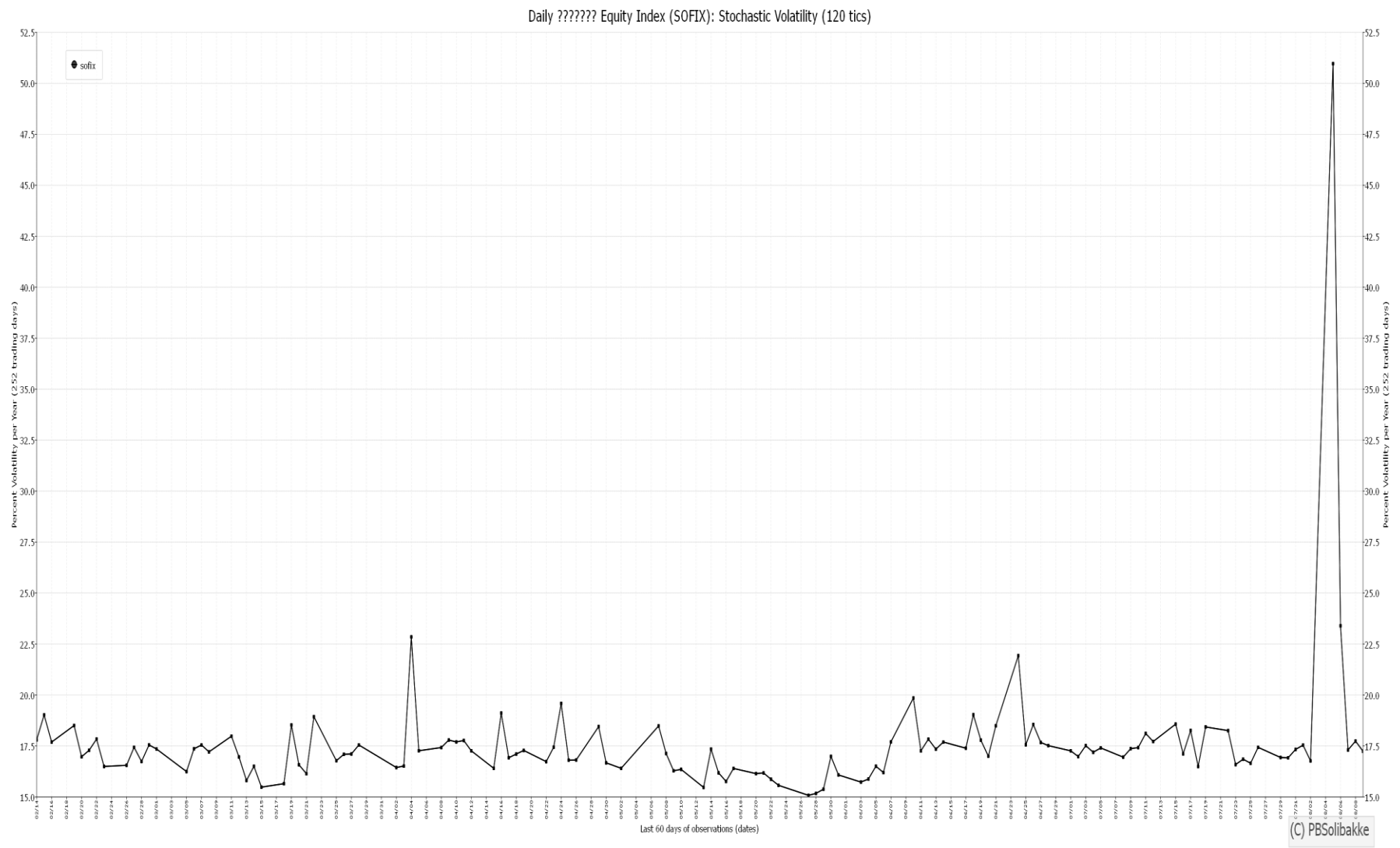
33.Volatility Index for sax



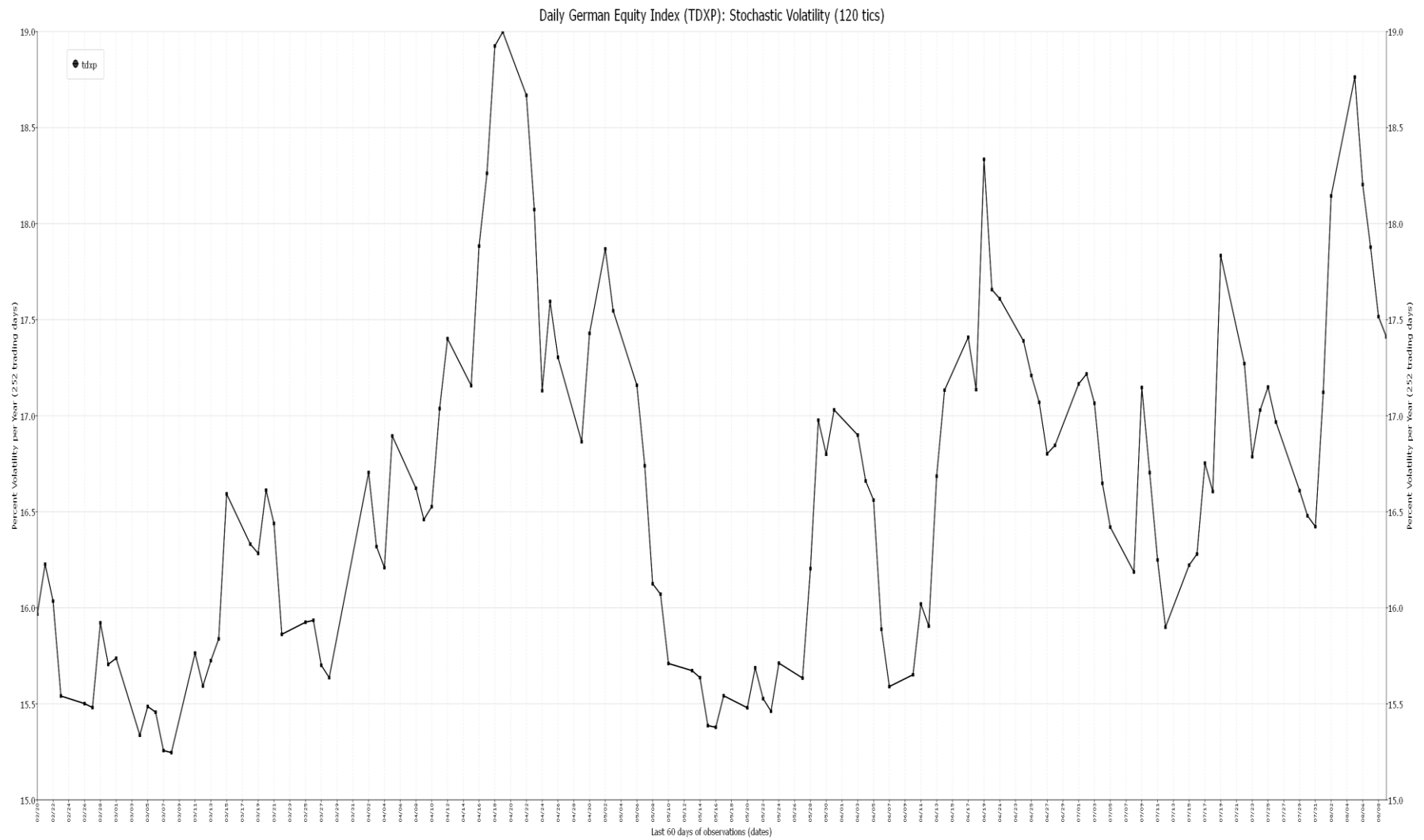
34.Volatility Index for sdxp



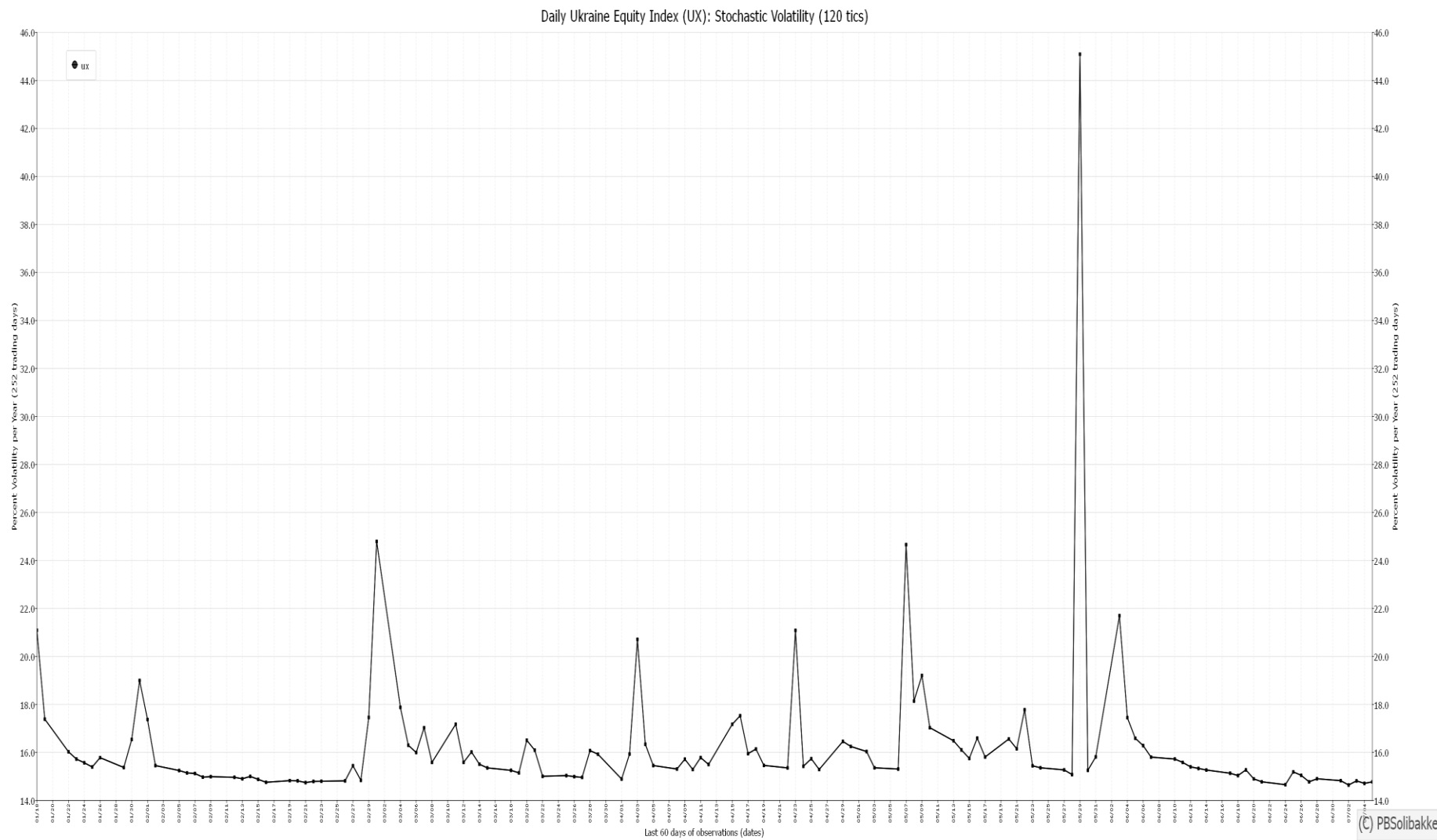
35.Volatility Index for sofix



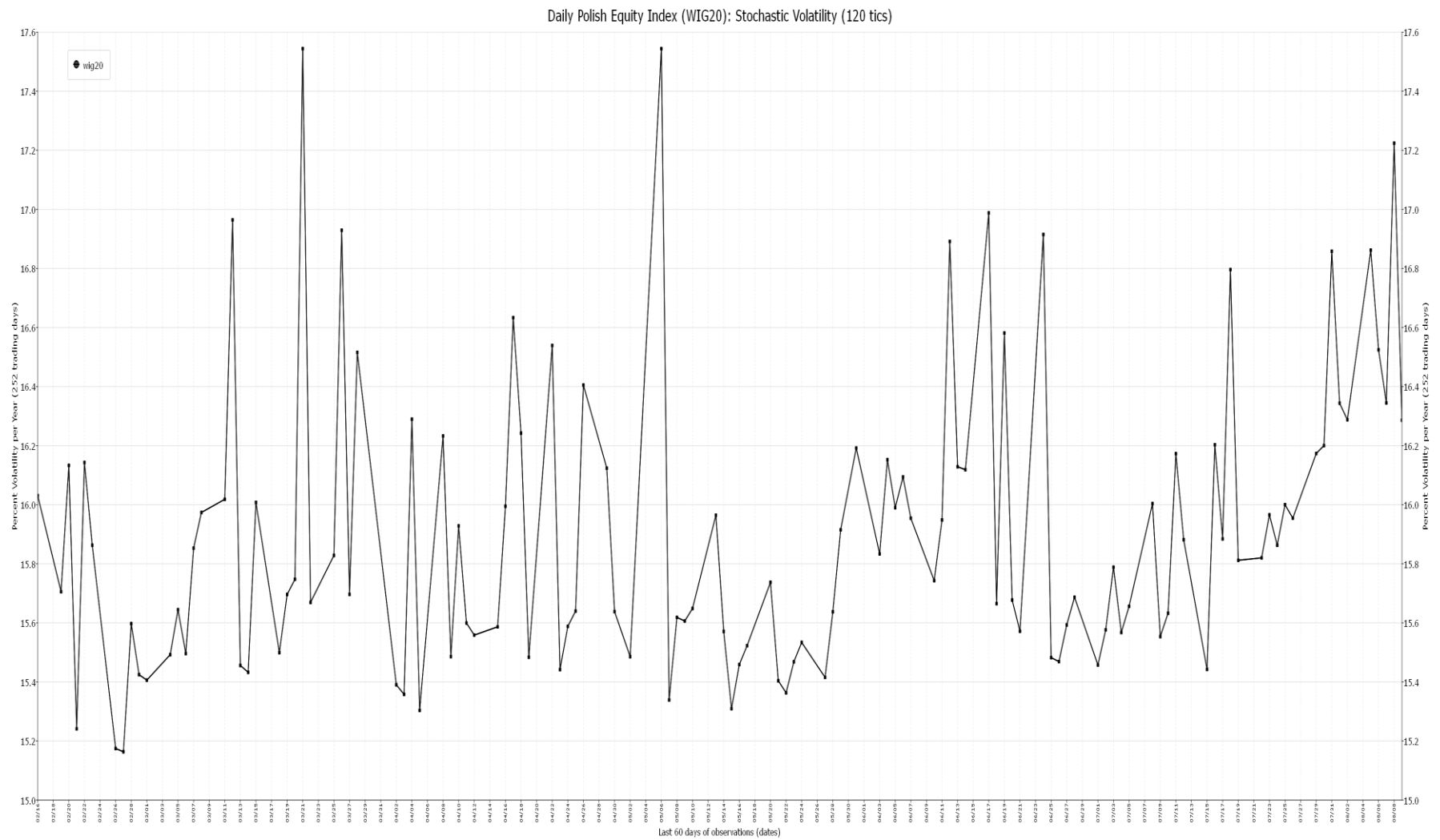
36. Volatility Index for tdxp



37.Volatility Index for ux



38.Volatility Index for Poland, wig20



39.Volatility Index for Turkey, XU100

