

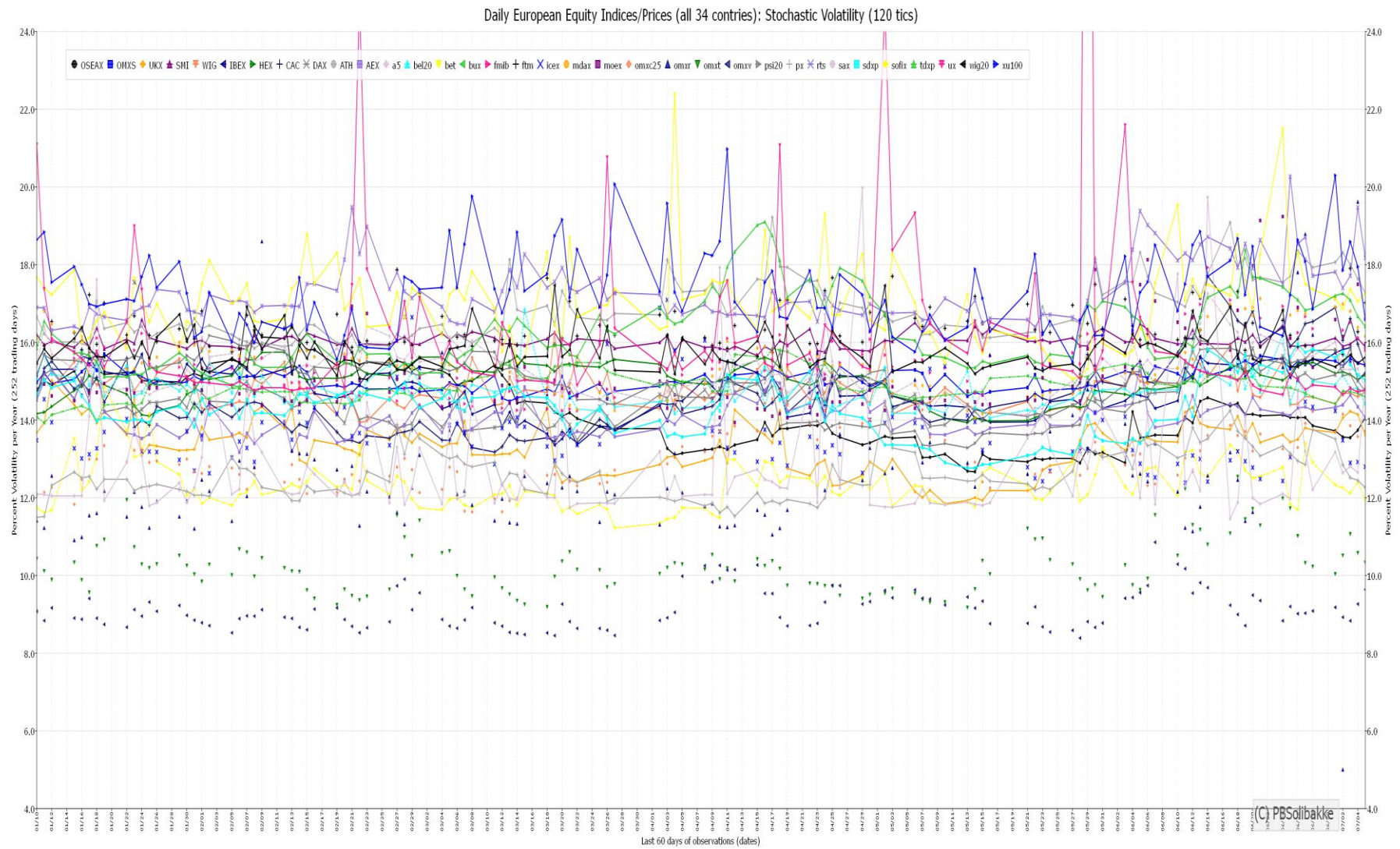
Professor Per B Solibakke, NTNU

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)

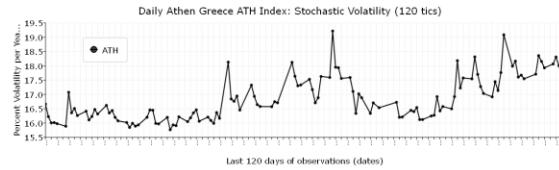
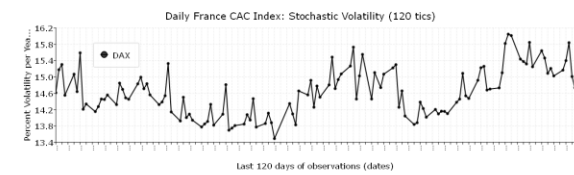
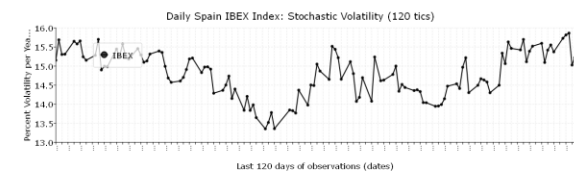
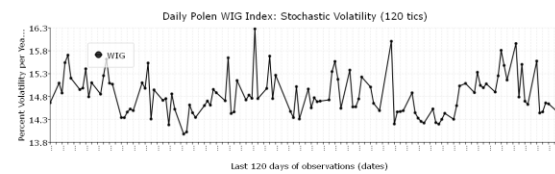
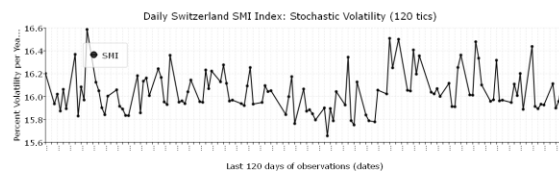
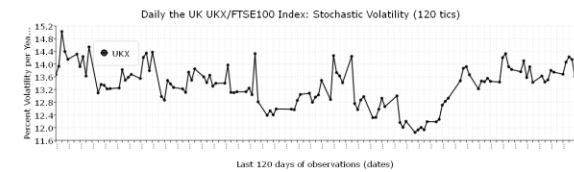
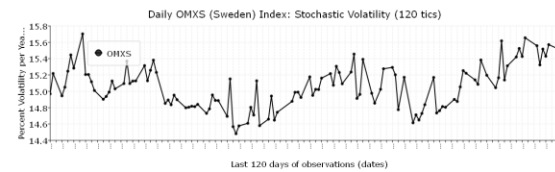
The important application re-projection, which is a form of nonlinear Kalman filtering, can be used to forecast the unobservable of nonlinear latent variables models. The leading example is forecasting the volatility process of continuous time stochastic volatility models (Gallant & Tauchen , 2022).

Jul-24	The indices can be updated hourly/daily	(from prices 05.07.2024)
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

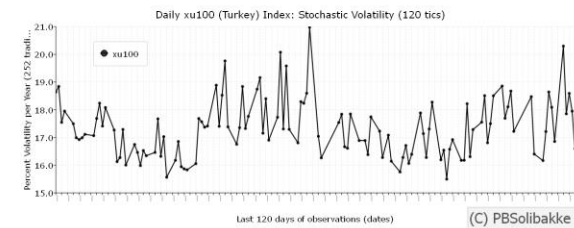
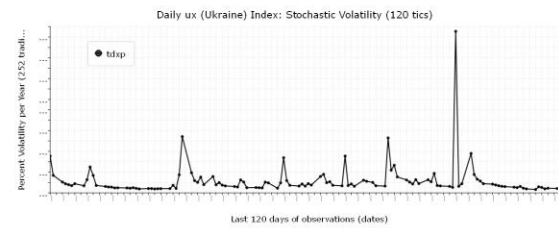
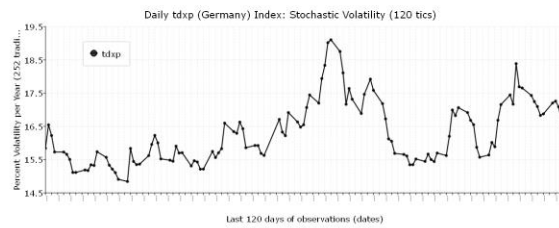
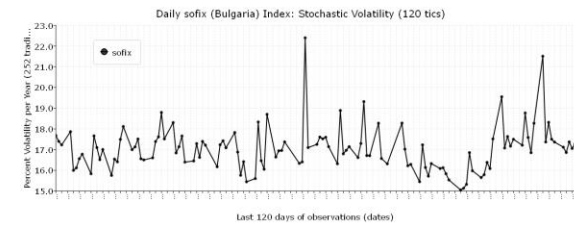
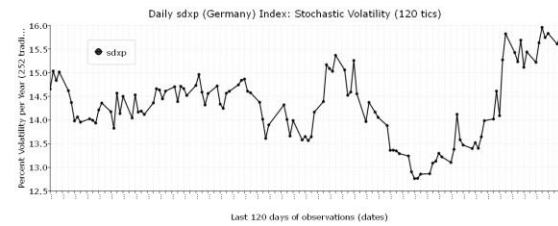
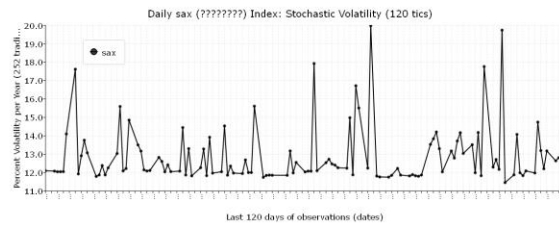
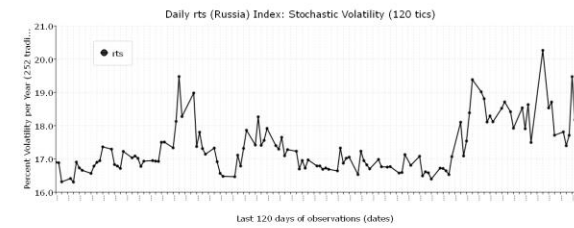
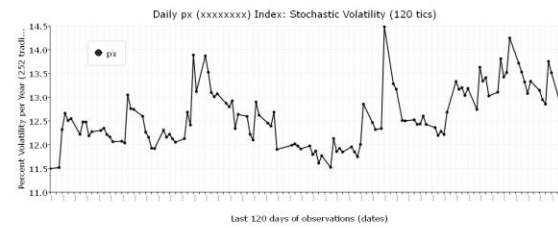


2. Volatility indices for European Indices



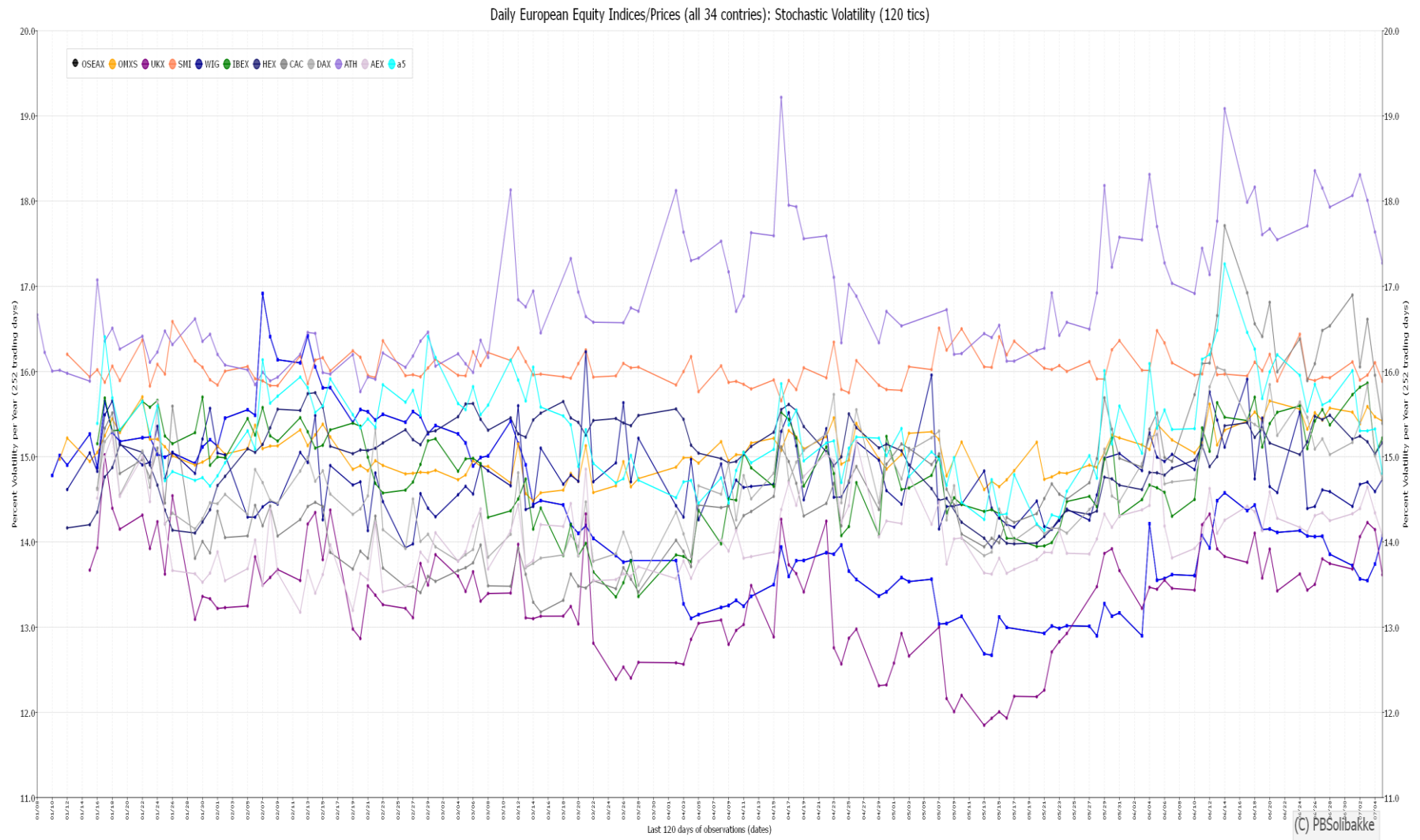
(C) PBSolbakke

3. Volatility indices for European Indices

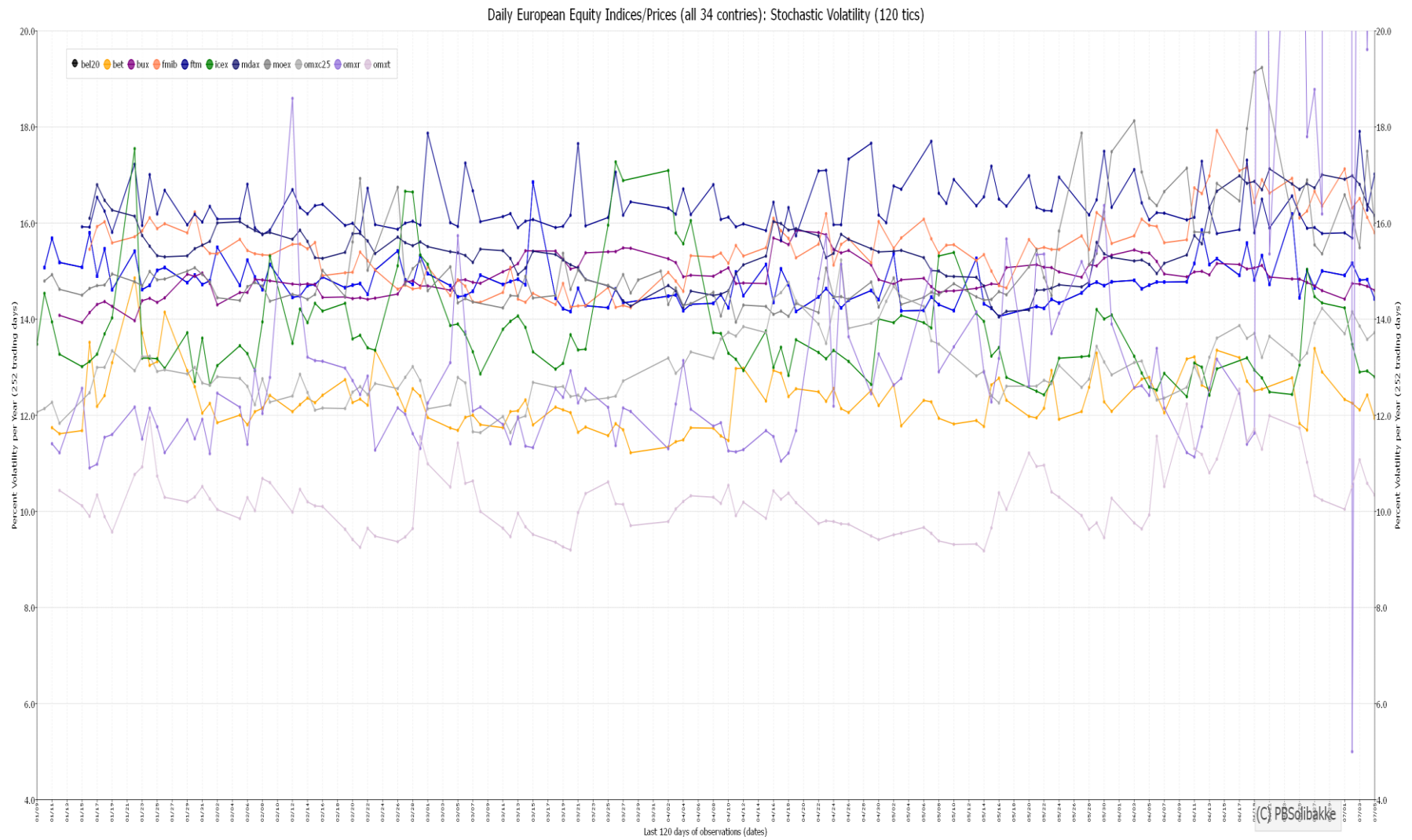


(C) PBSolibakke

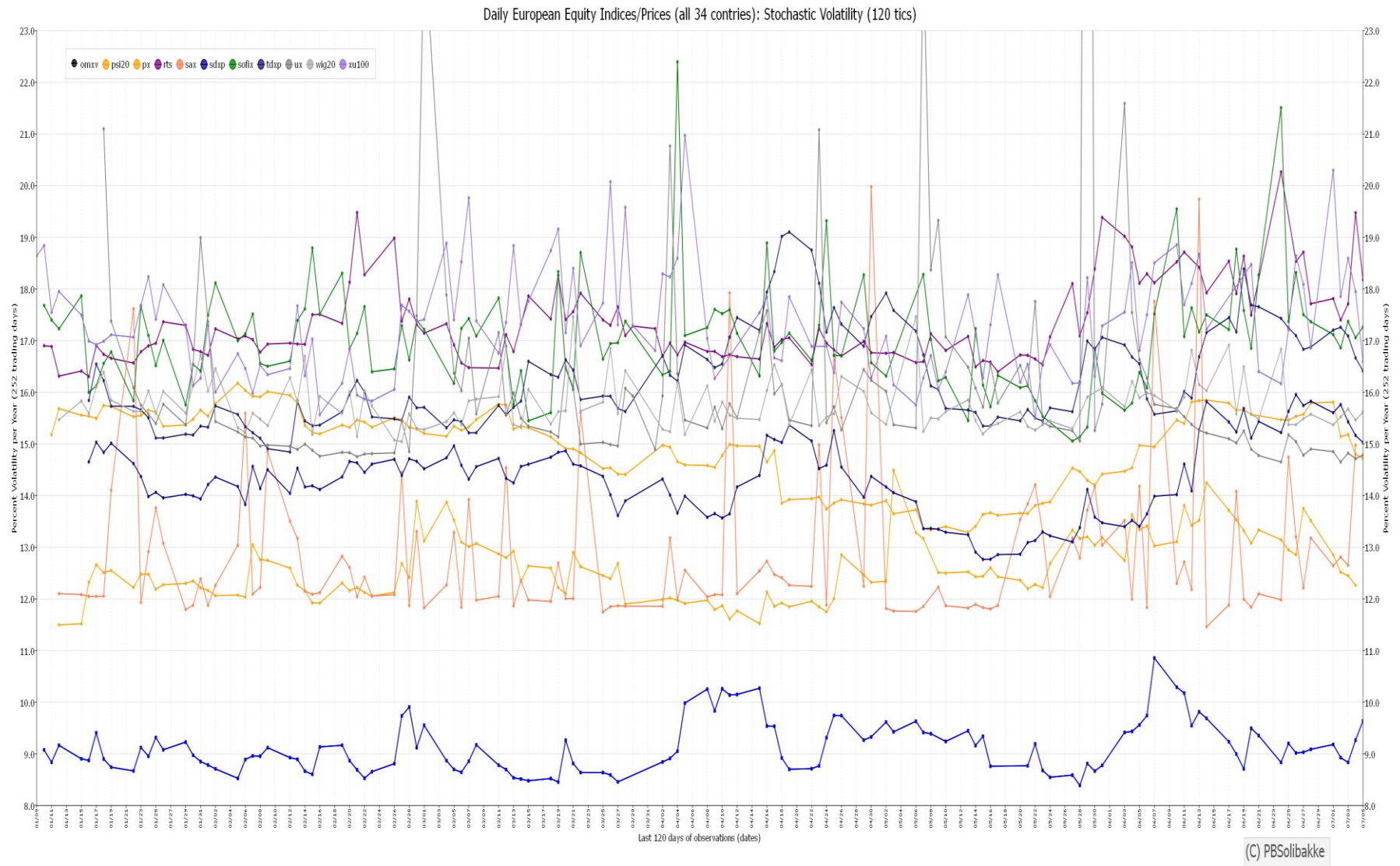
4. Volatility indices for European Indices (12)



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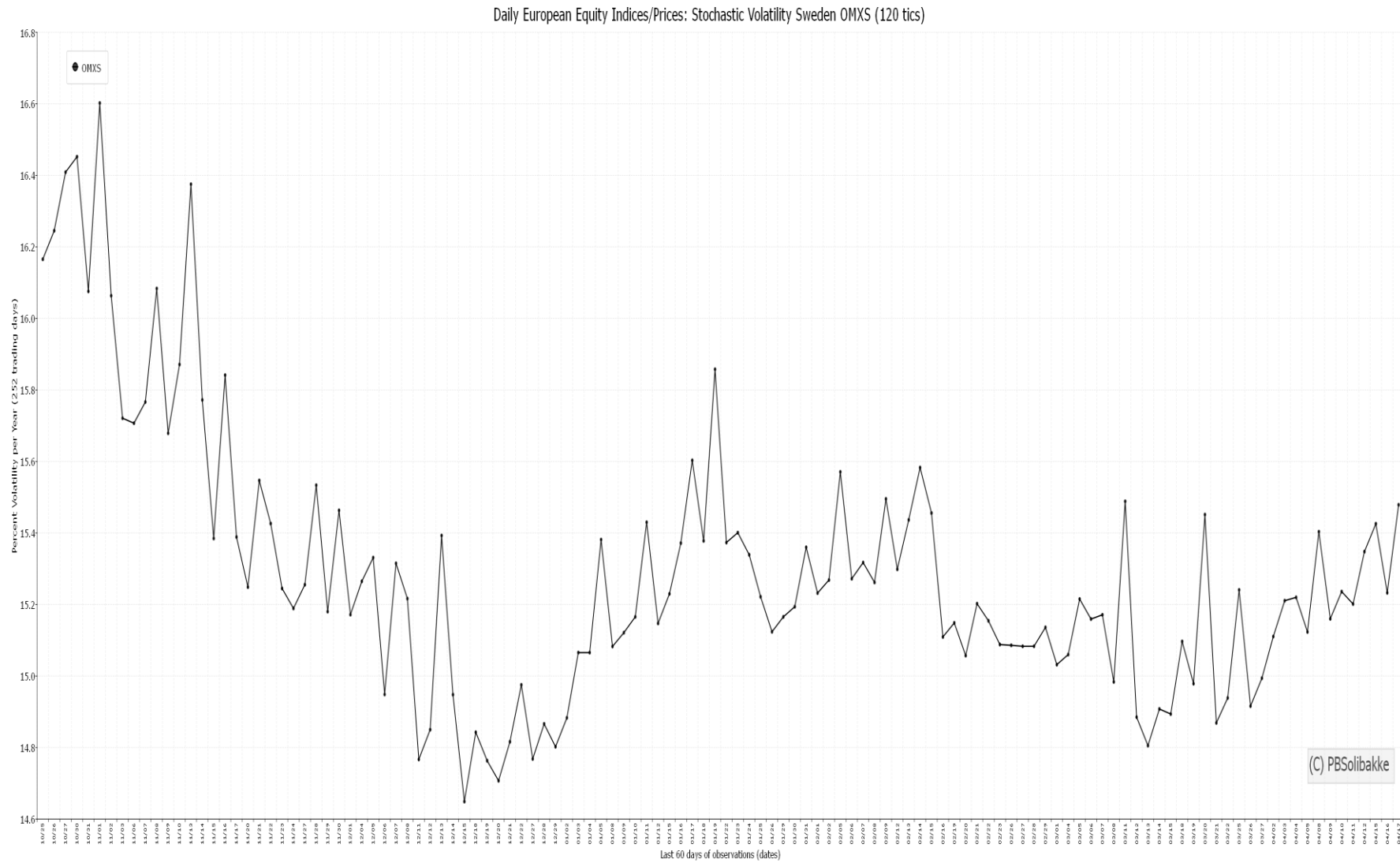
5. Volatility indices for European Indices (12)



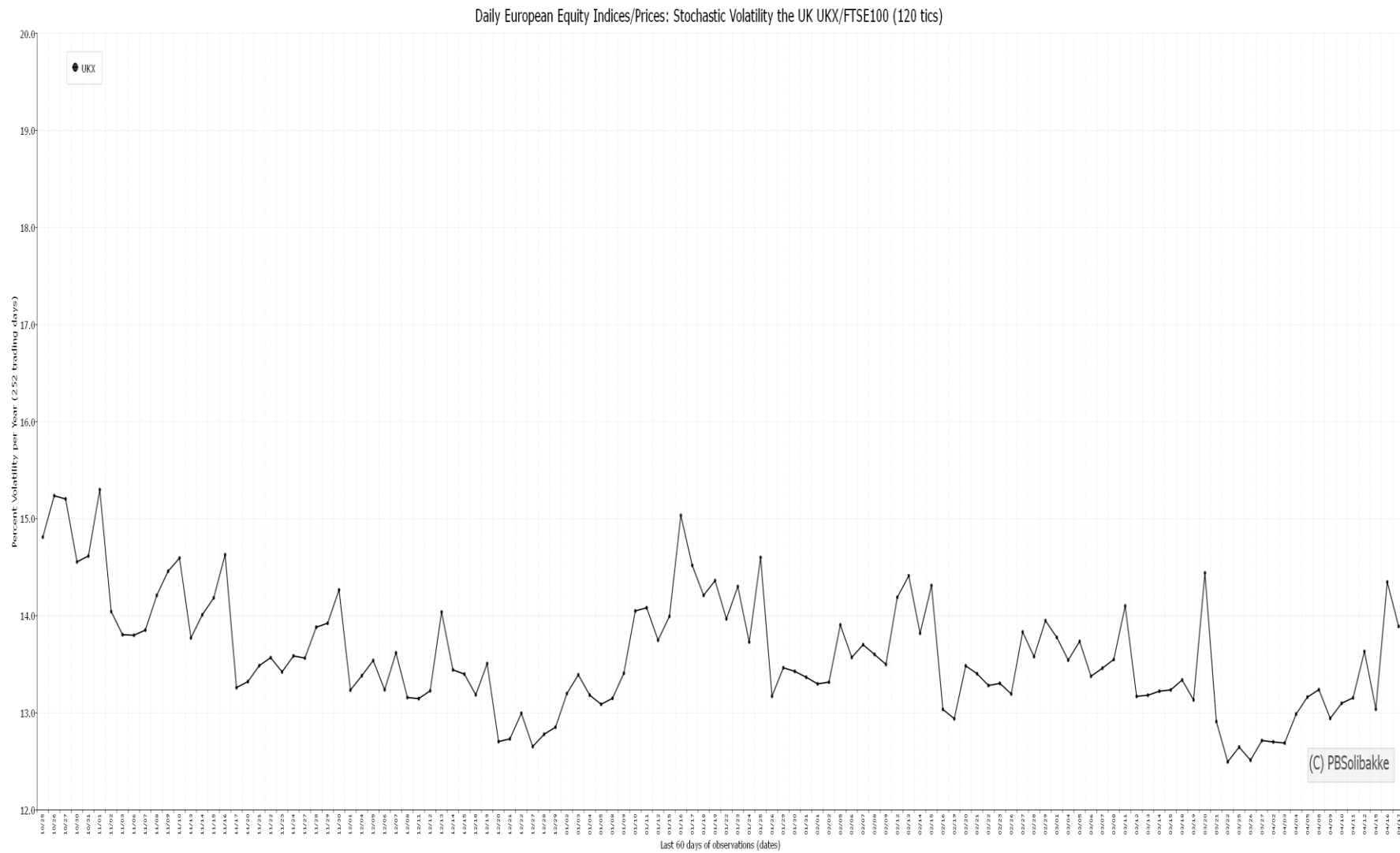
61. Volatility Index for Norway, OSEAX



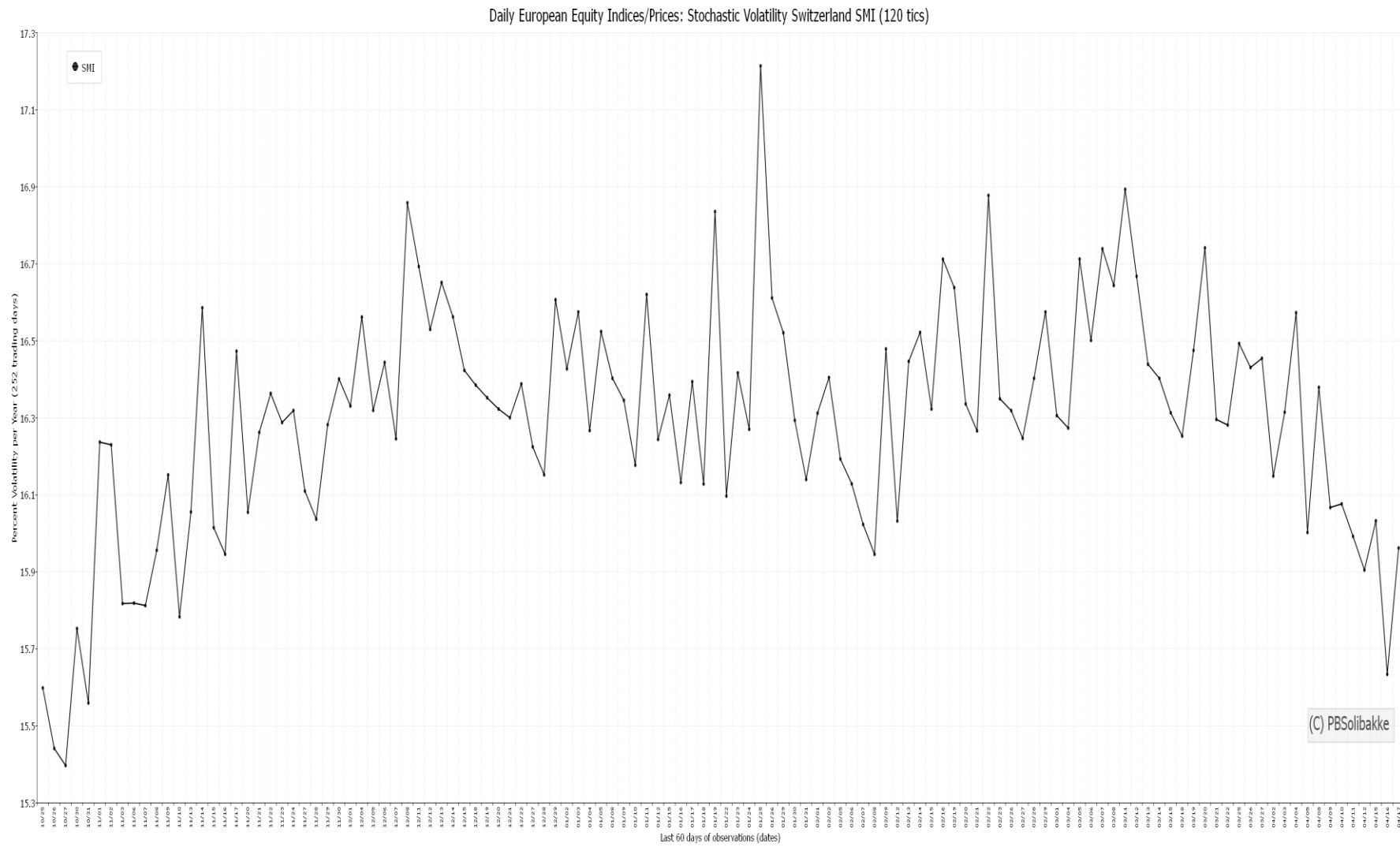
62. Volatility Index for Sweden, OMXS



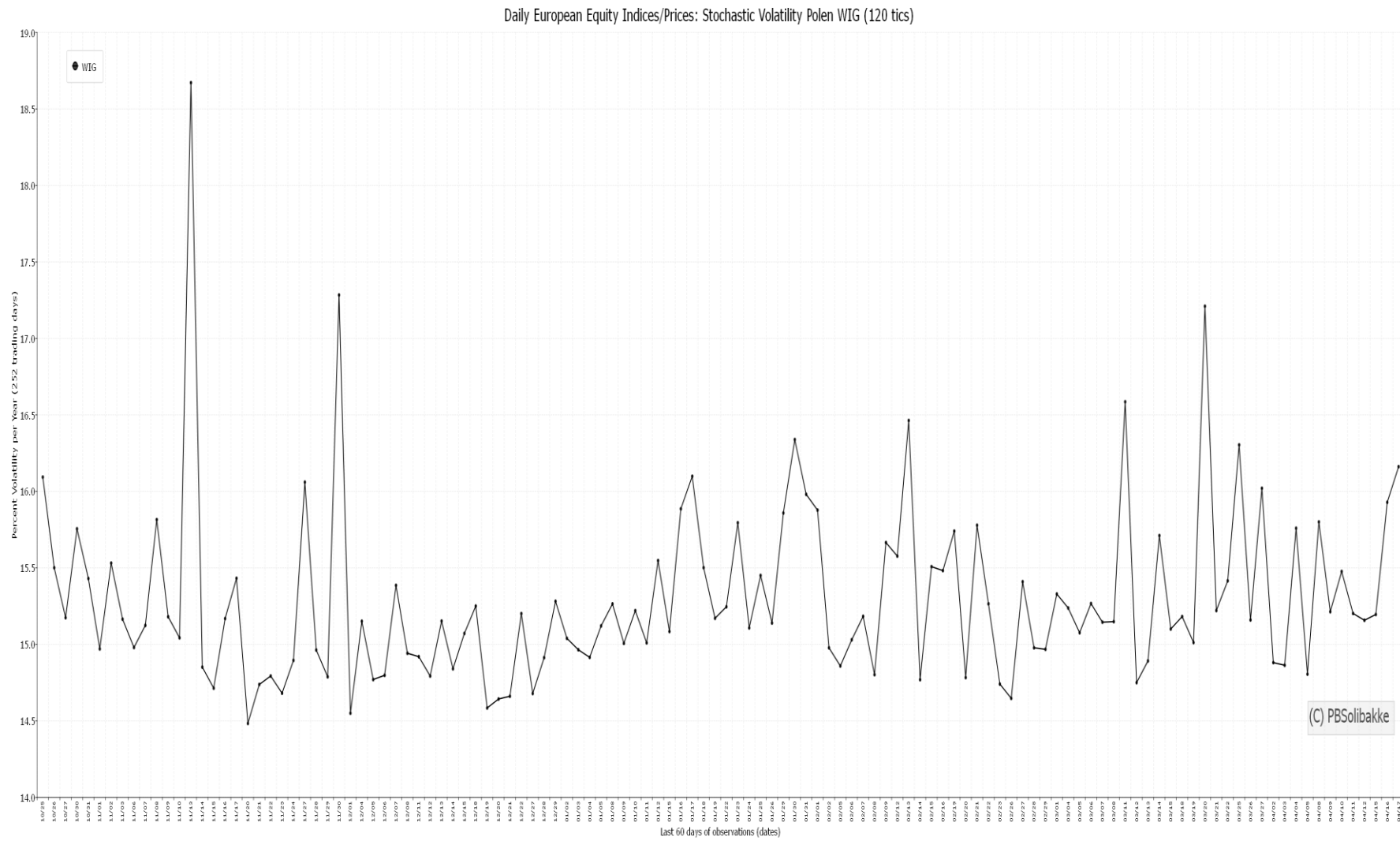
63. Volatility Index the UK, UKX



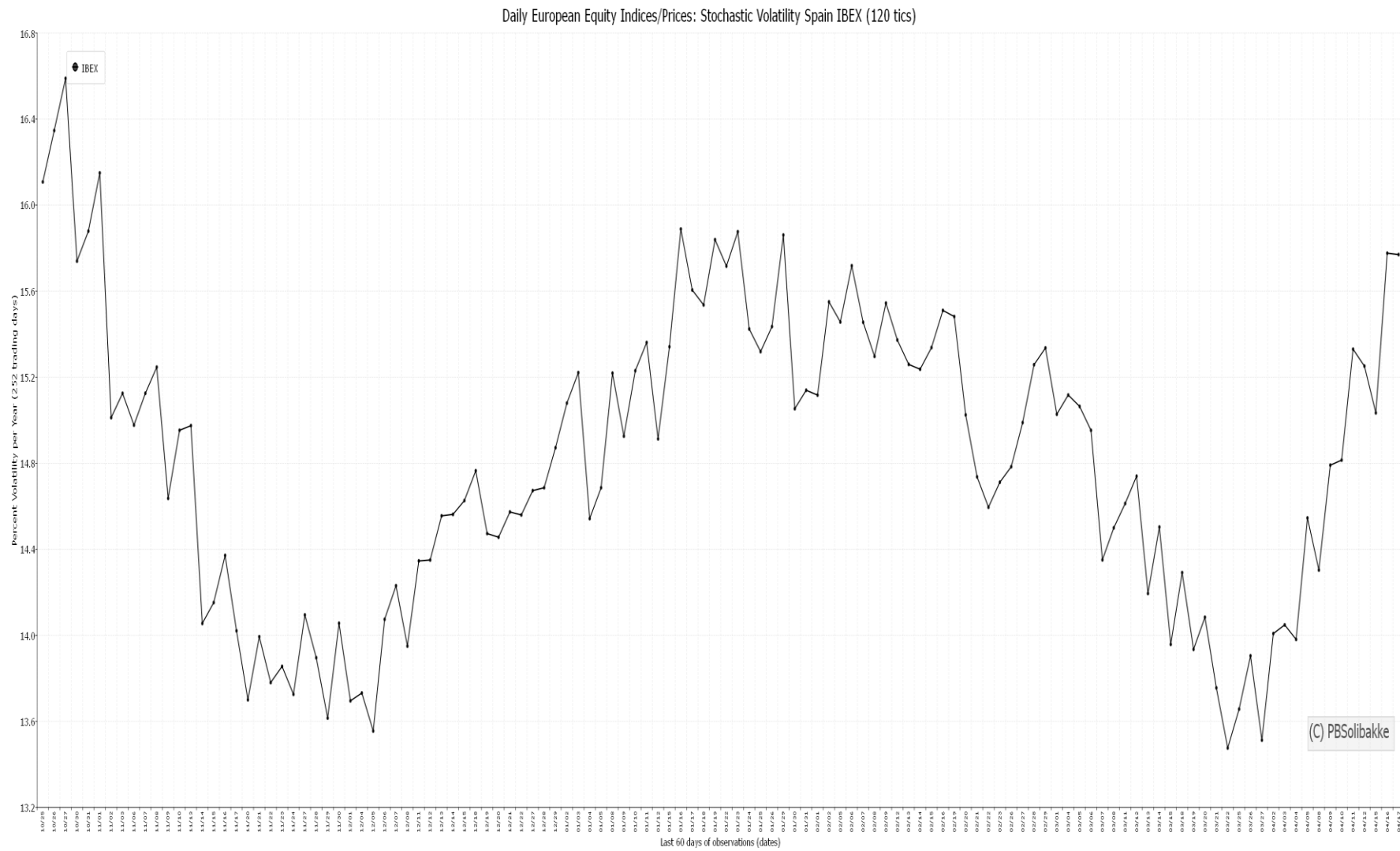
64. Volatility Index for Switzerland, SMI



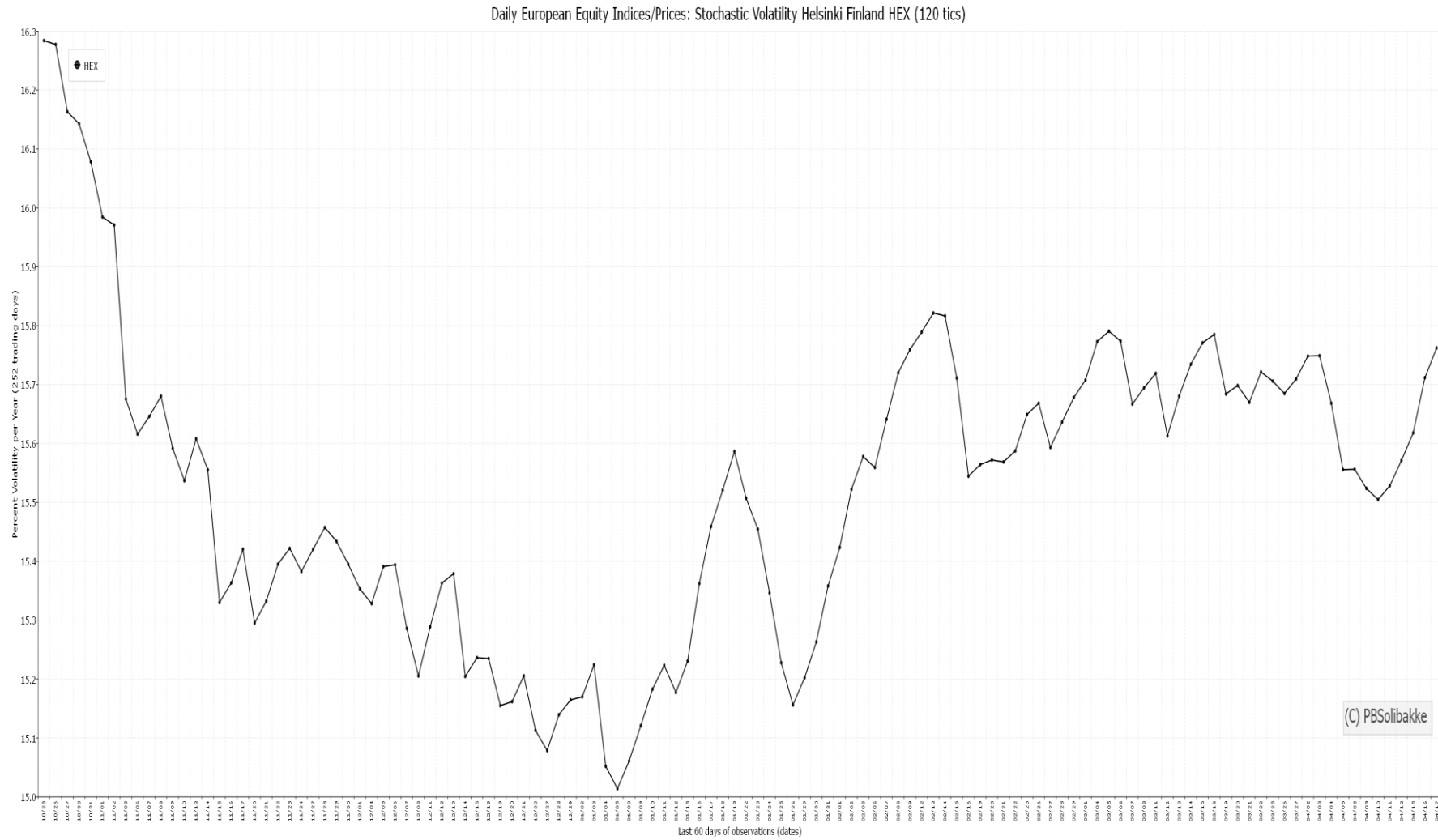
65. Volatility Index for Poland, WIG



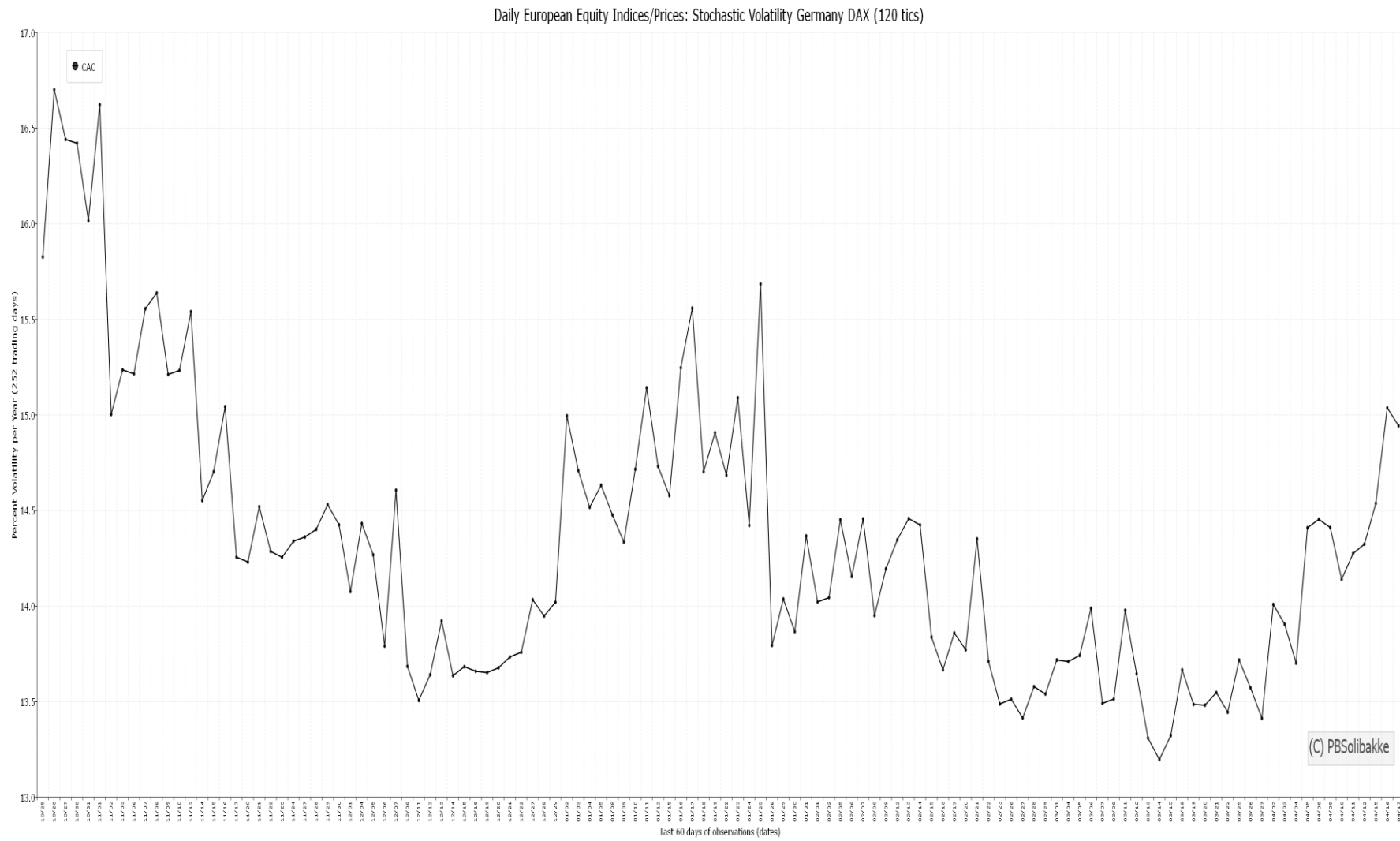
66. Volatility Index for Spain, IBEX



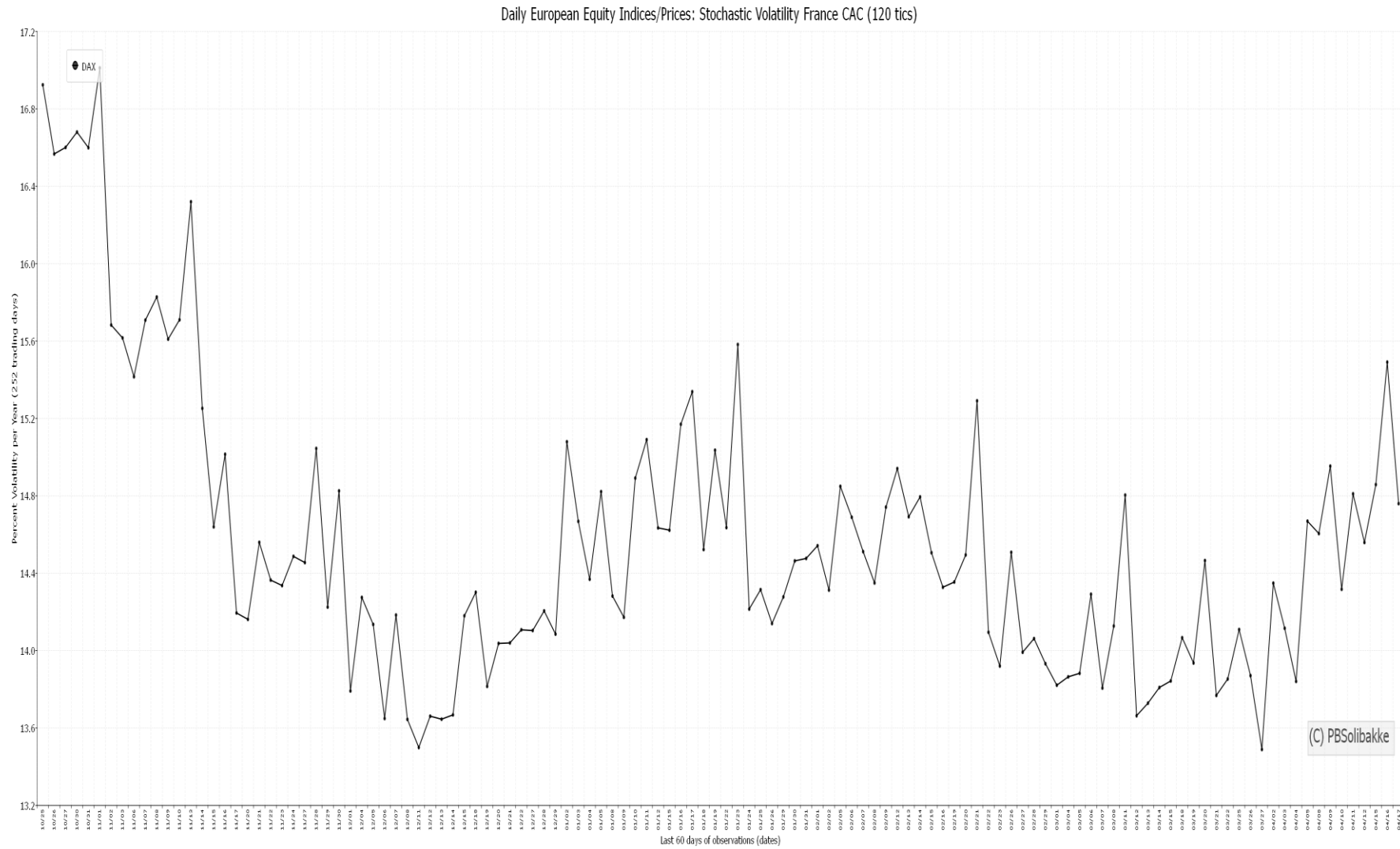
67. Volatility Index for Finland, HEX



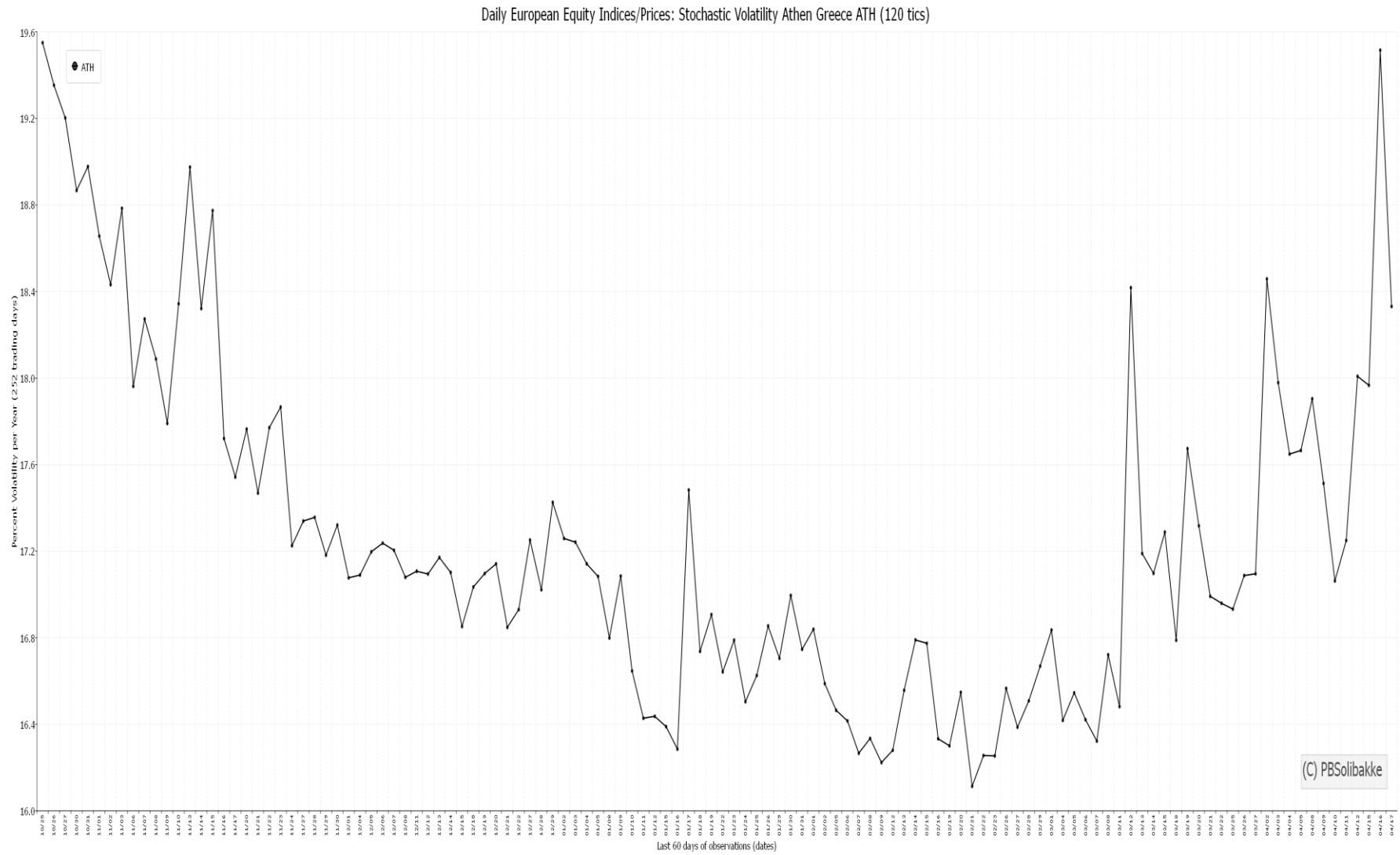
68. Volatility Index for France, CAC



69. Volatility Index for Germany, DAX



70. Volatility Index for Greece, ATH



71. Volatility Index for Amsterdam, NL, AEX

