Professor Per B Solibakke, NTNU

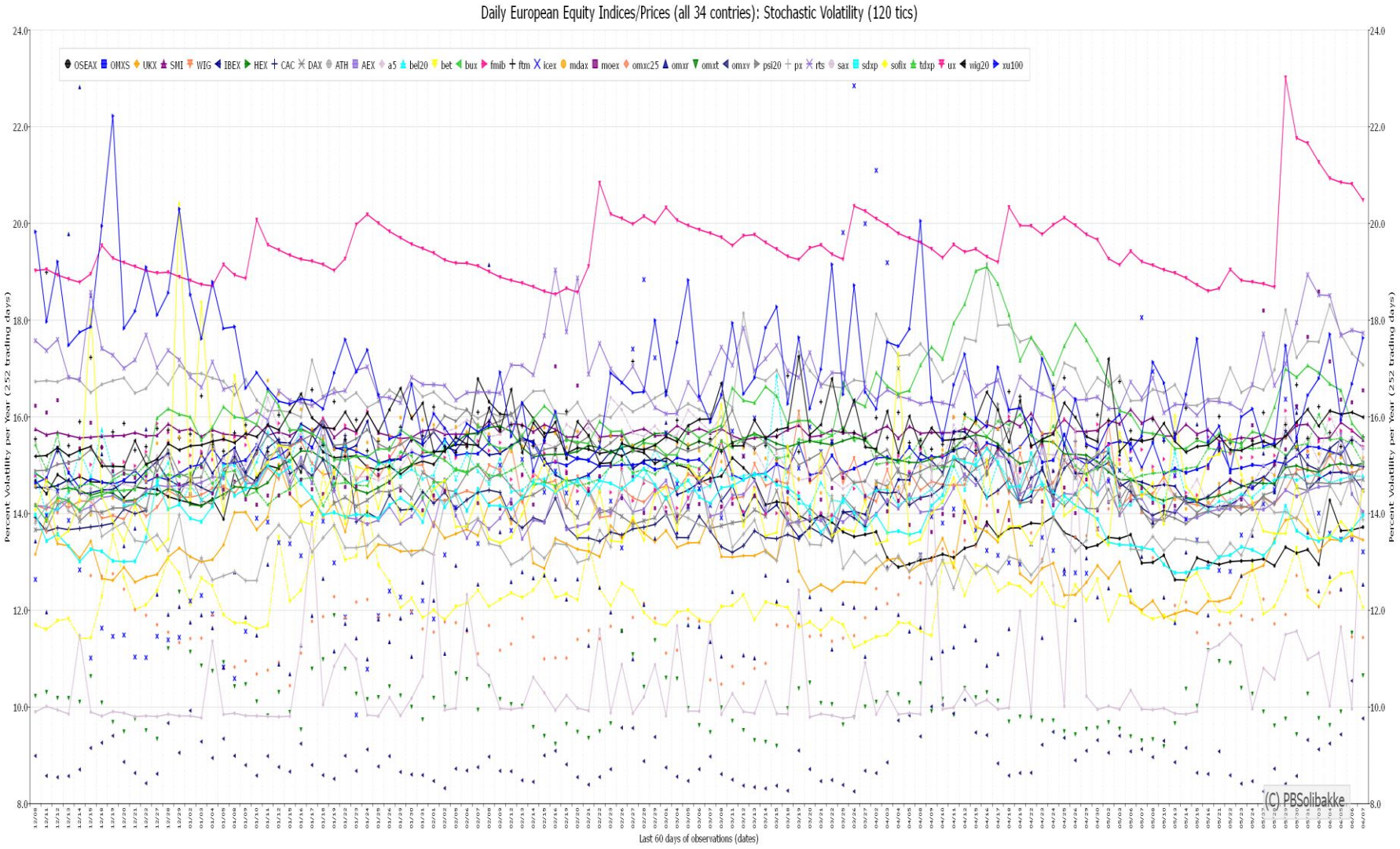
We use a method that is a form of nonlinear Kalman filtering. The method can be used to forecast the unobservable of nonlinear latent. Hence, we have obtained re-projected Latent Volatility (filtered volatility for forecasting the latent volatility process)

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).

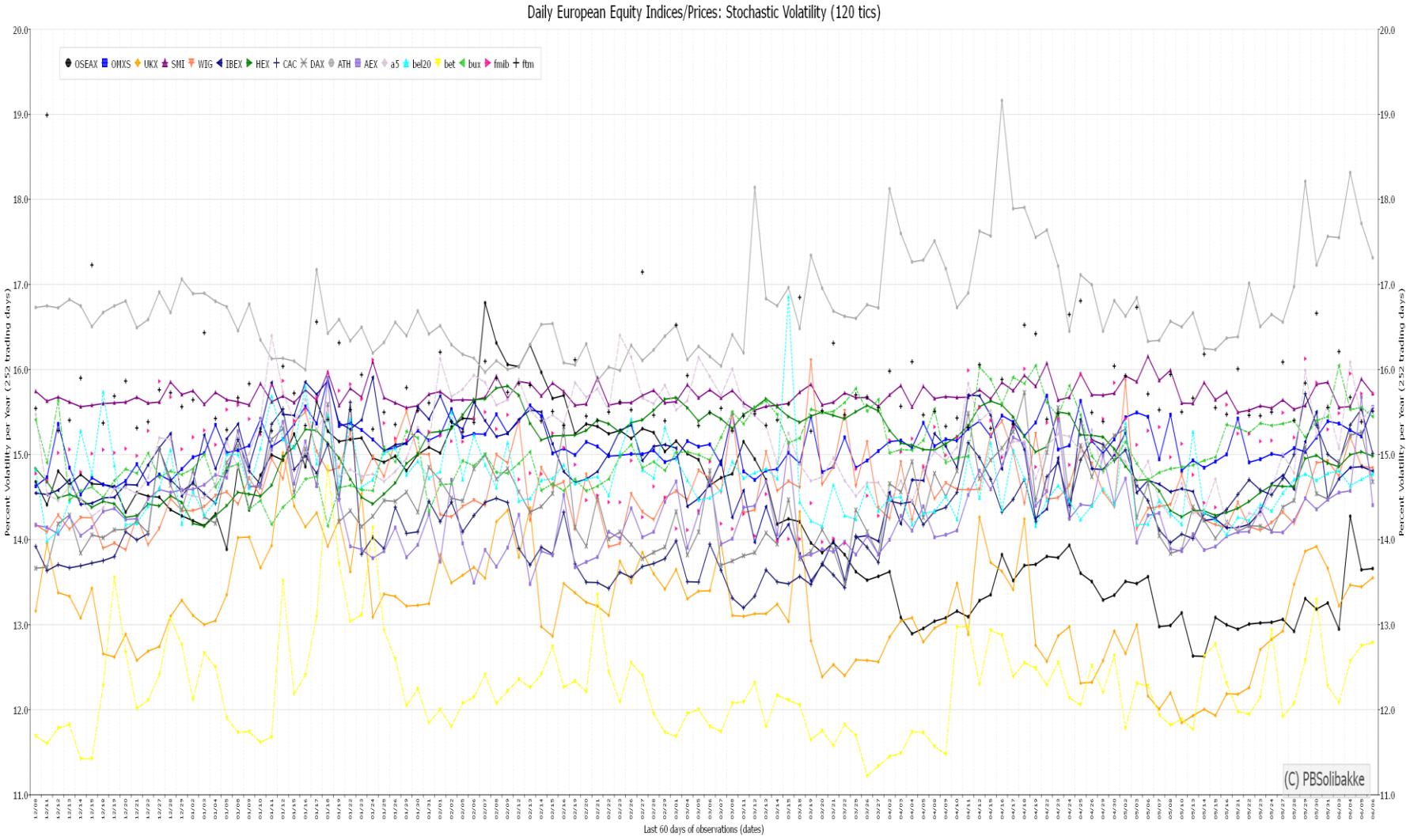
Apr-24 The indices can be updated hourly/daily (from prices 07.06.2024)

1. Volatility indices for European Indices - All
2. Norway, Volatility Index OSEAX
3. Sweden, OMXS
4. The UK, UKX
5. Switzerland, SMI
6. Poland, WIG
7. Spain, IBEX
8. Finland, HEX
9. France, CAC
10. Germany, DAX
11. Greece, Athen, ATH
12. NL; Amsterdam, AEX

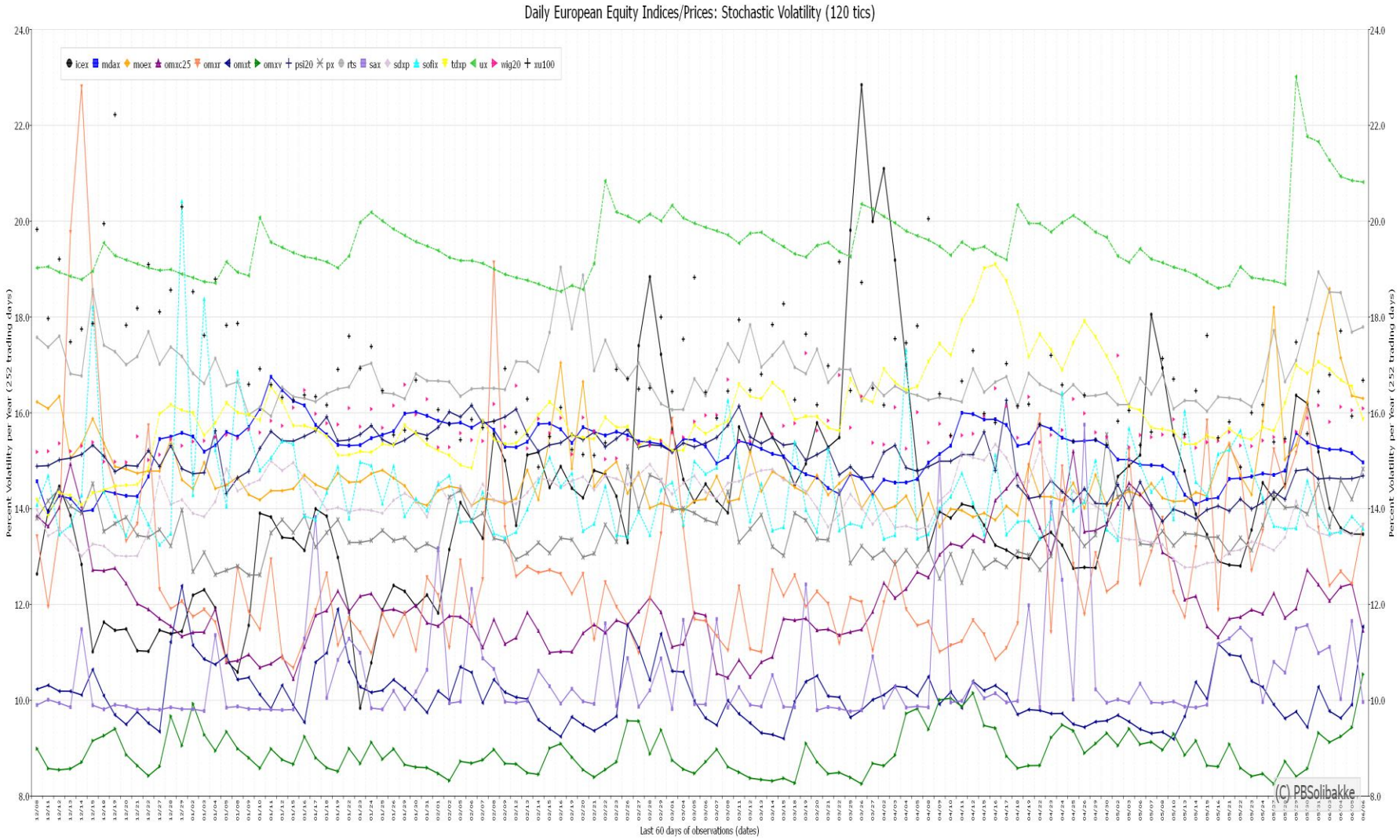
1. Volatility indices for European Indices, All



2. Volatility indices for European Indices

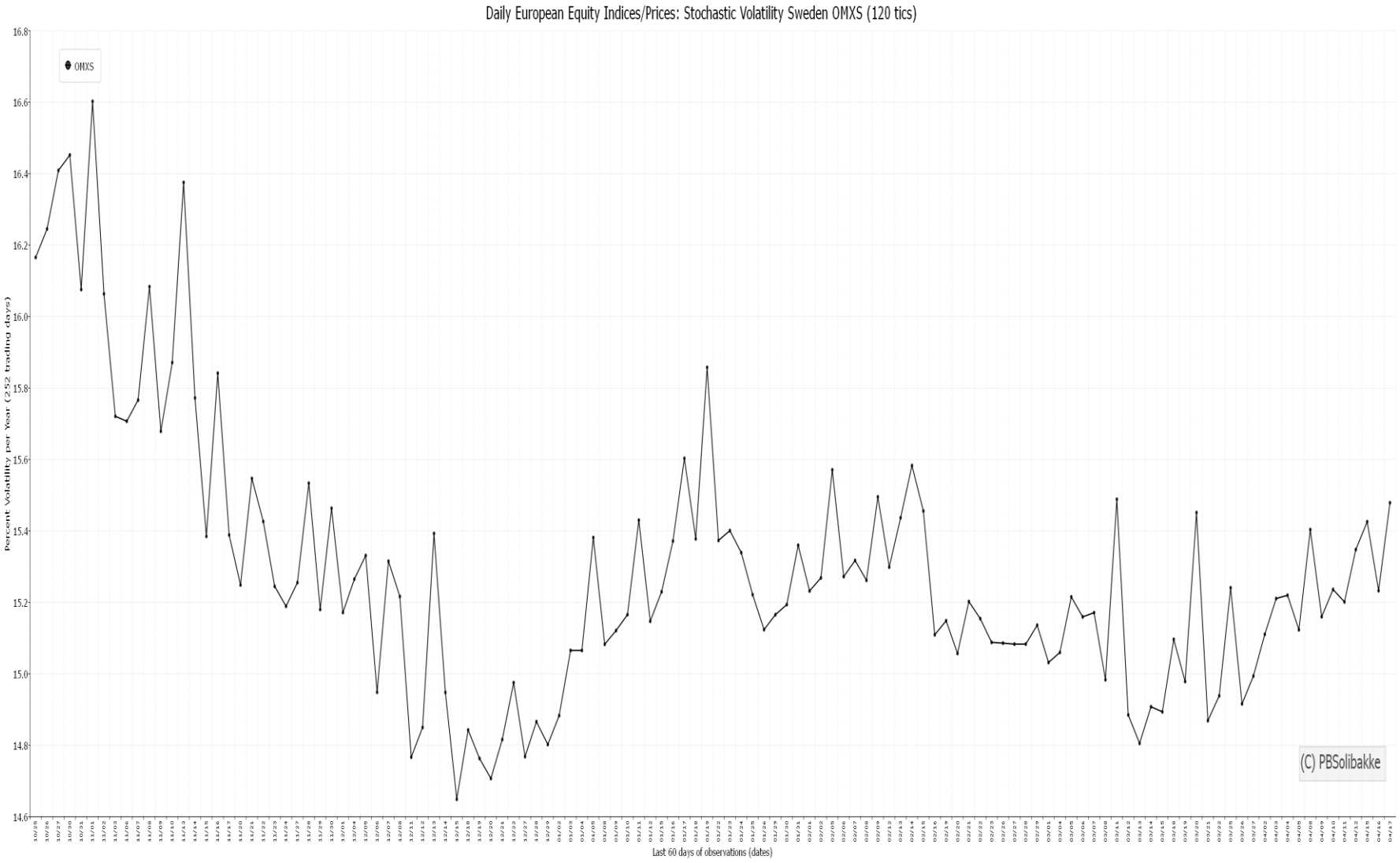


3. Volatility indices for European Indices

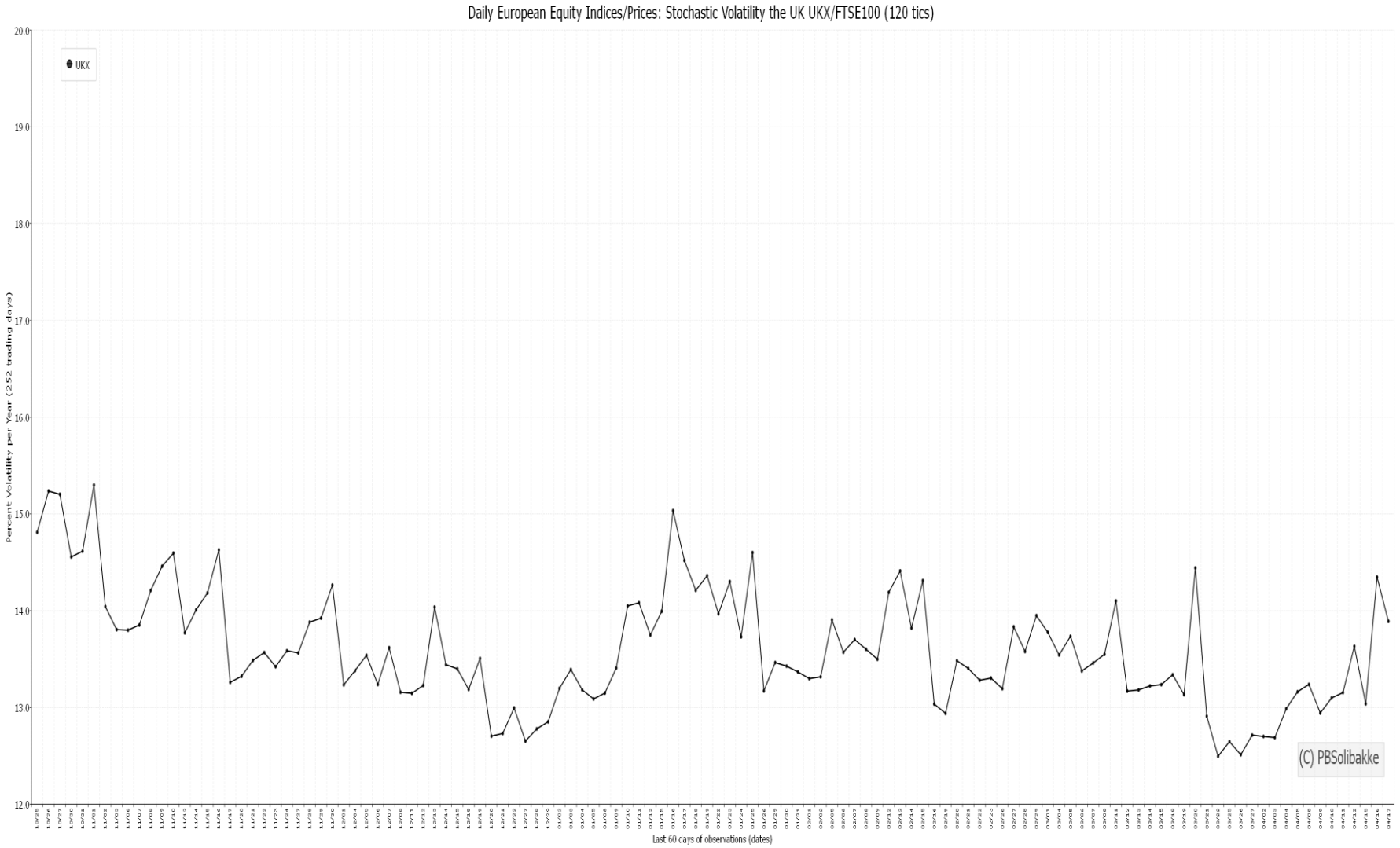


4. Volatility Index for Norway, OSEAX

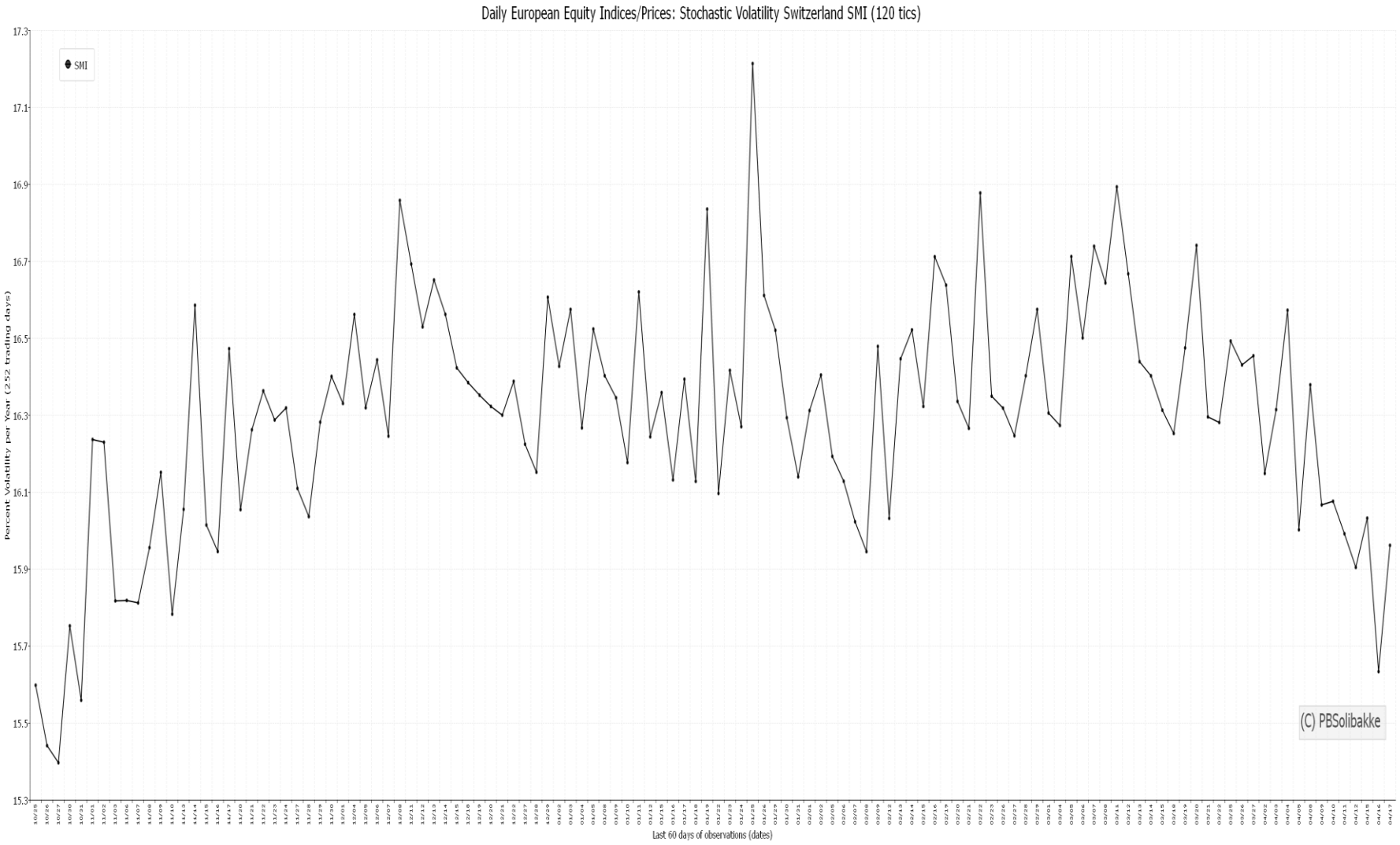
5. Volatility Index for Sweden, OMXS



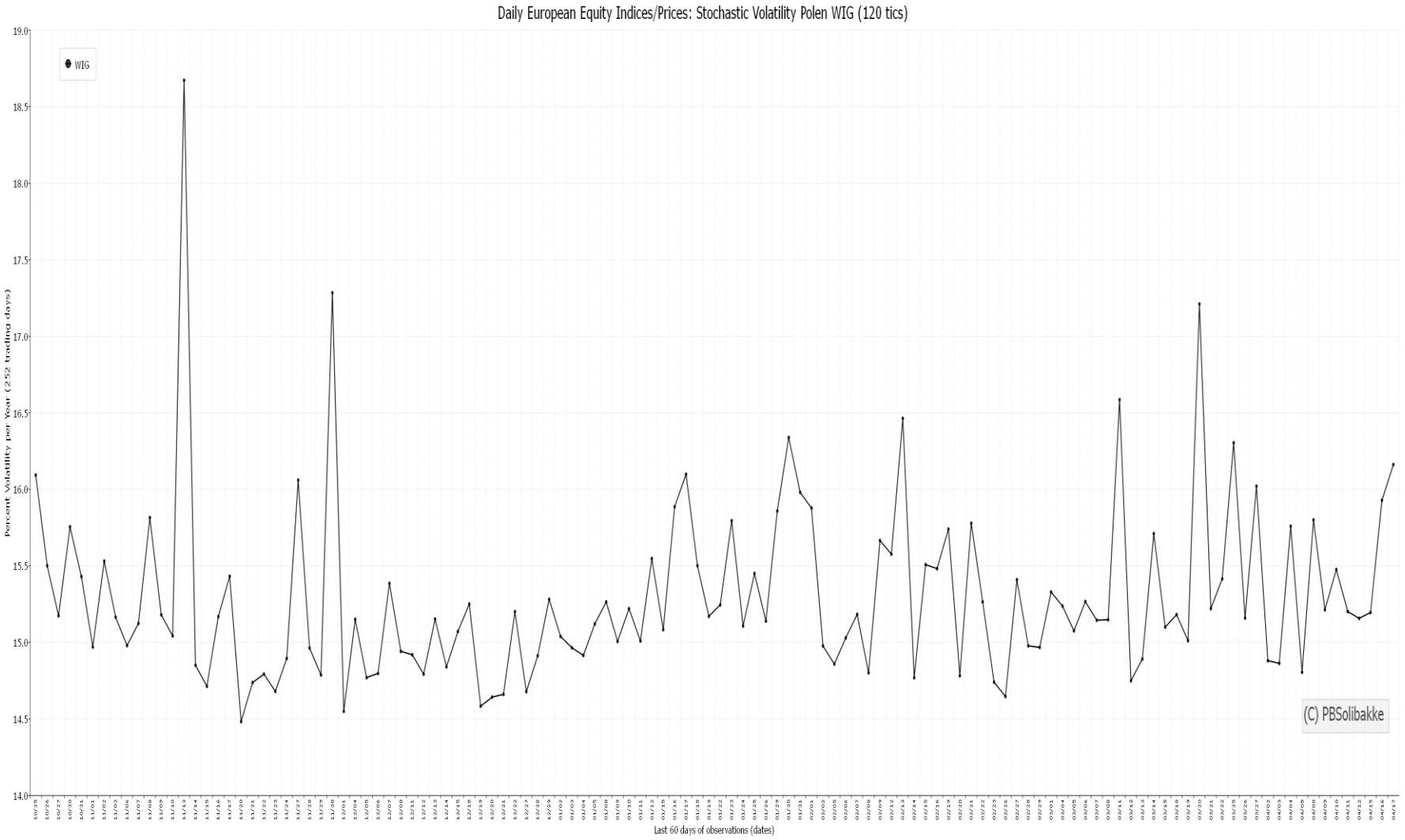
6. Volatility Index the UK, UKX



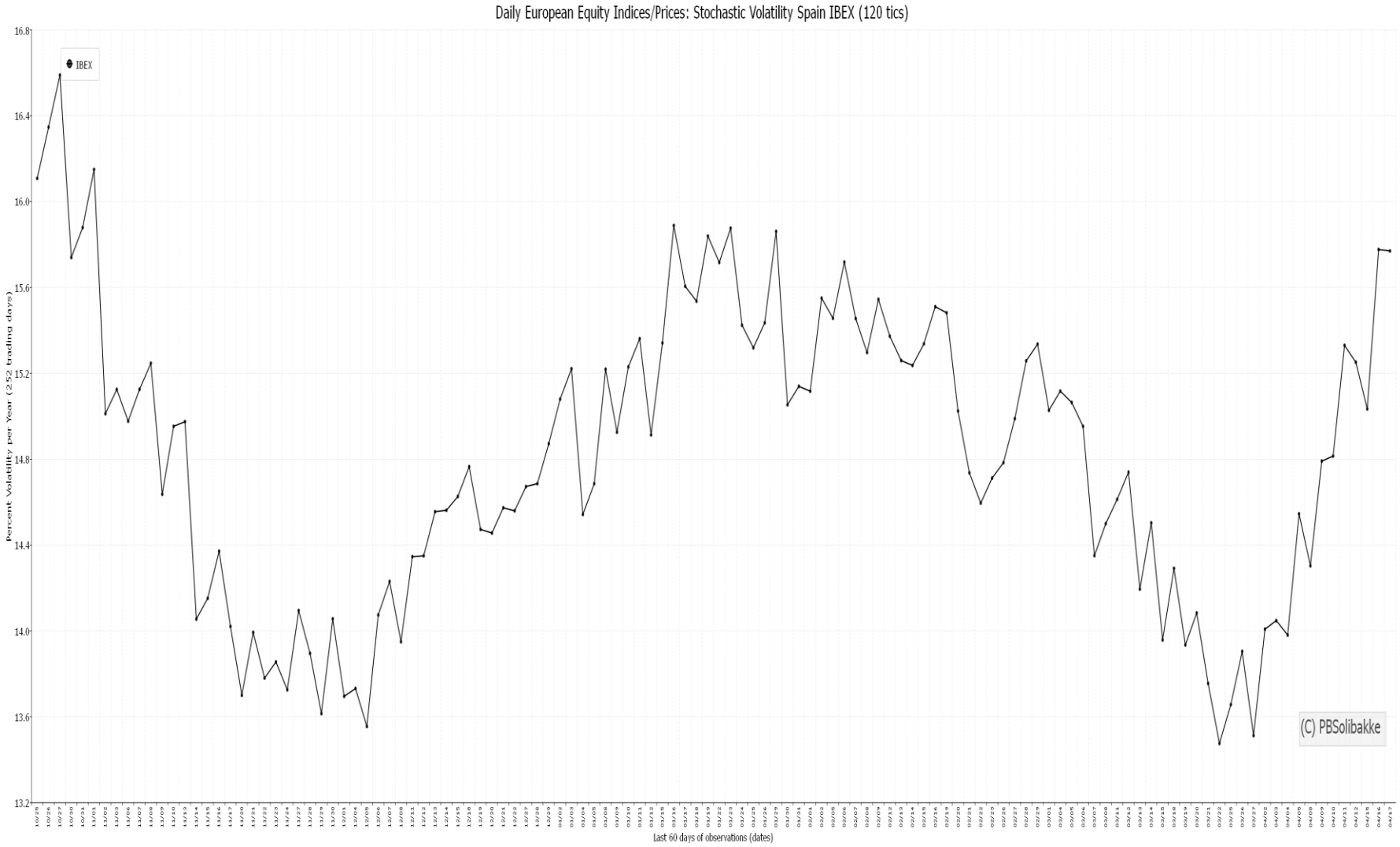
7. Volatility Index for Switzerland, SMI



8. Volatility Index for Poland, WIG

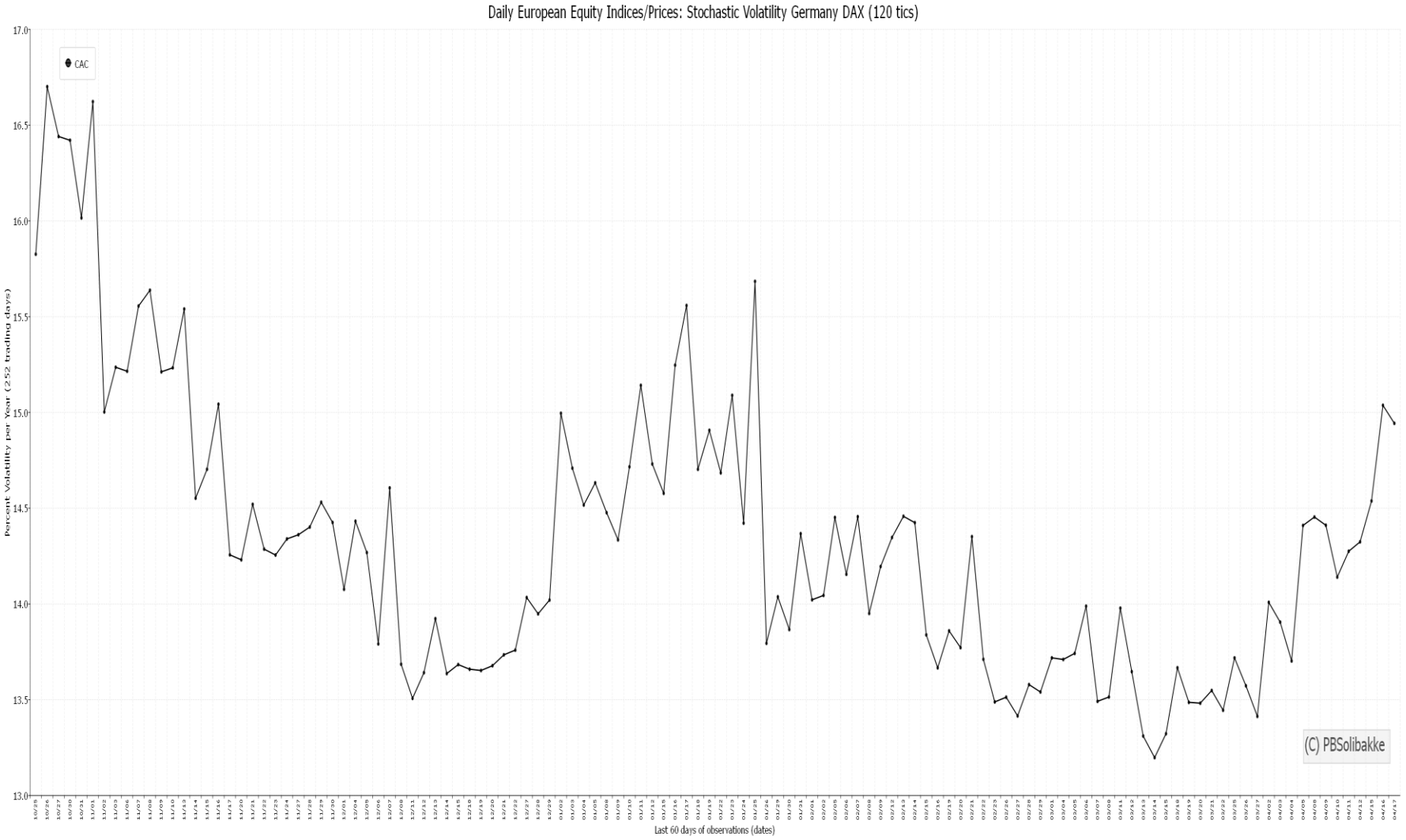


9. Volatility Index for Spain, IBEX

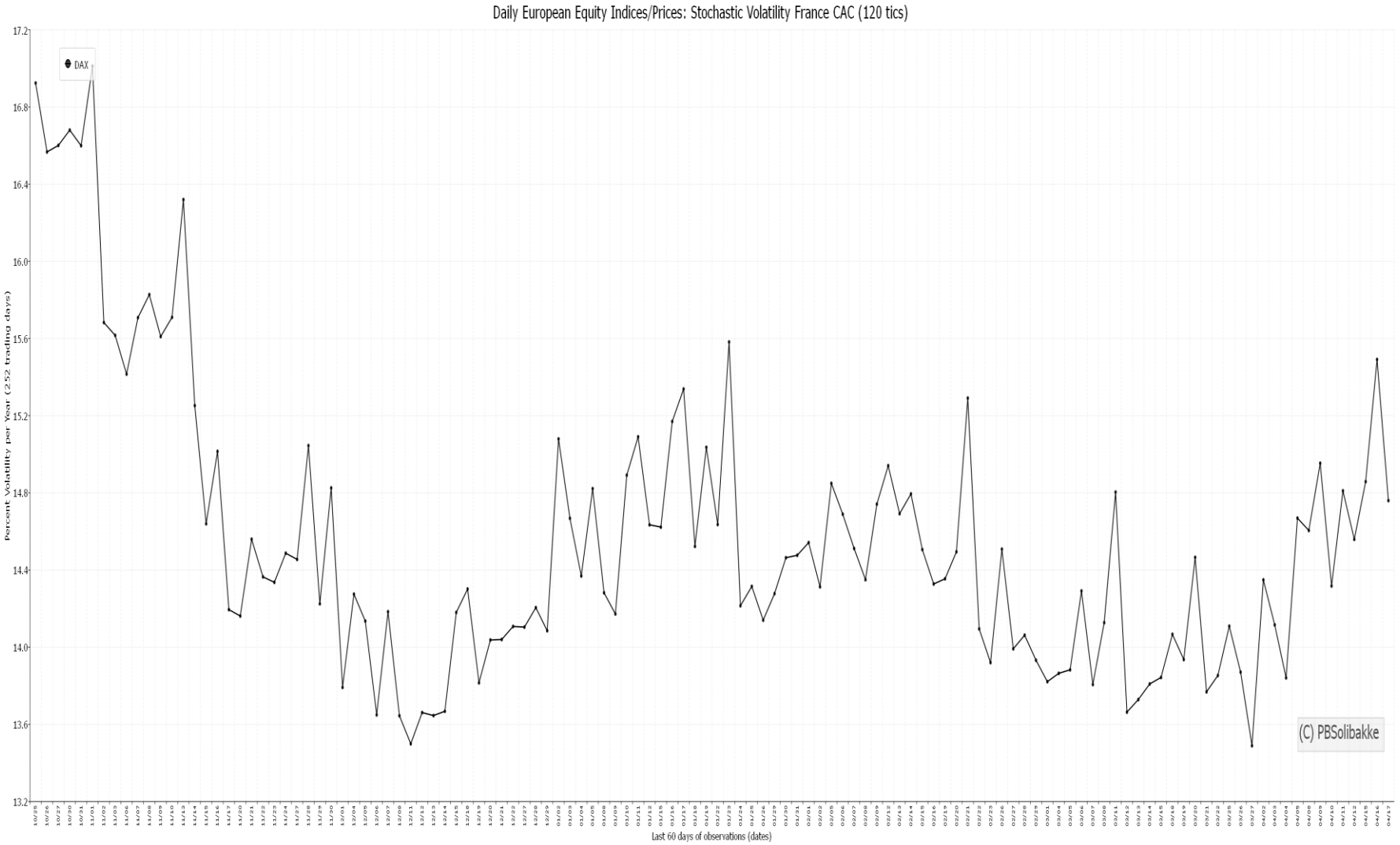


10. Volatility Index for Finland, HEX

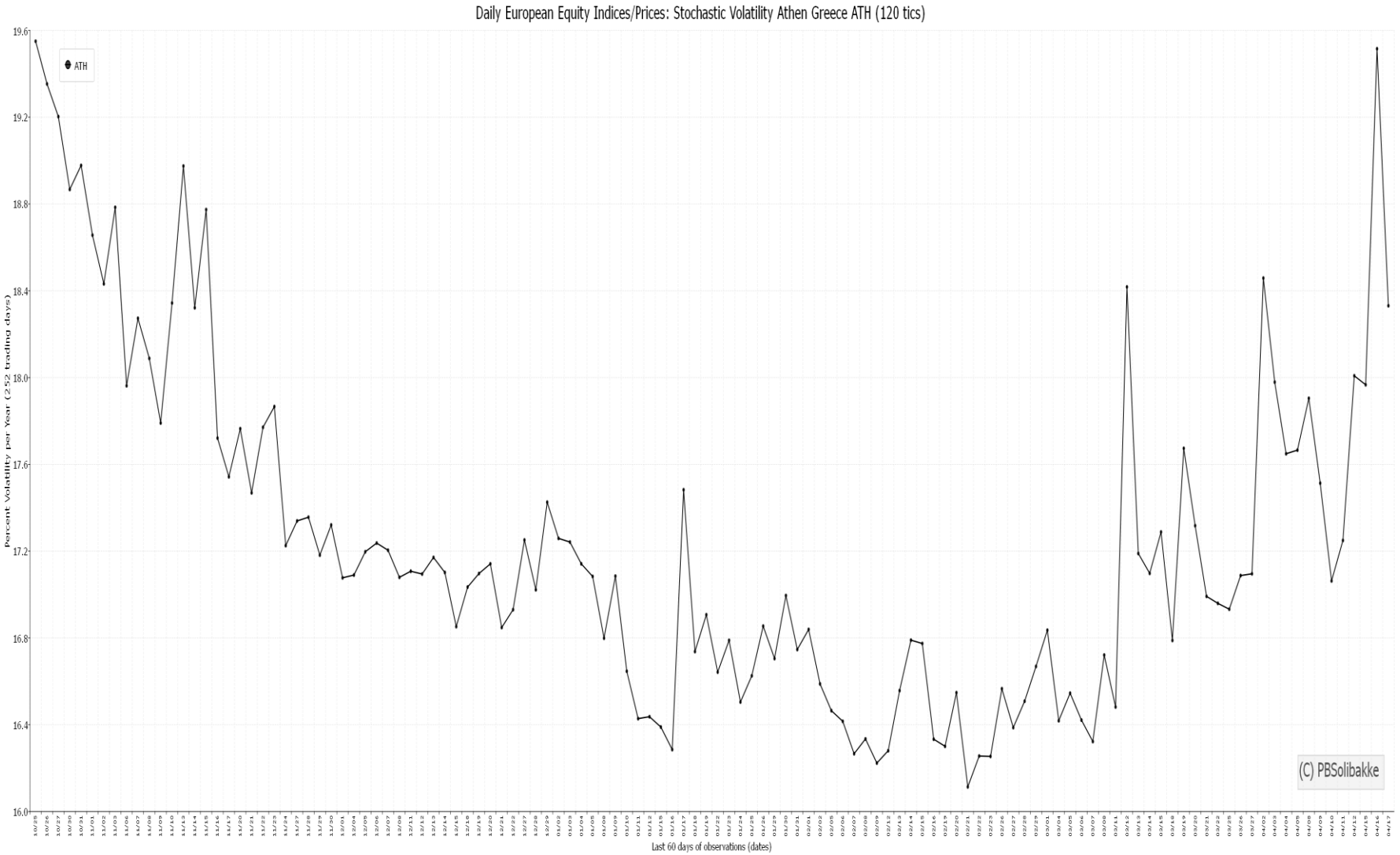
11. Volatility Index for France, CAC



12. Volatility Index for Germany, DAX



13. Volatility Index for Greece, ATH



14. Volatility Index for Amsterdam, NL, AEX