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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



Daily European Equity Indices/Prices (all 34 contries): Stochastic Volatility (120 tics)

2. Volatility indices for European Indices



Daily European Equity Indices/Prices: Stochastic Volatility (120 tics)

3. Volatility indices for European Indices



Daily European Equity Indices/Prices: Stochastic Volatility (120 tics)

4. Volatility Index for Norway, OSEAX



Daily European Equity Indices/Prices: Stochastic Volatility for Norway OSEAX (120 tics)

5. Volatility Index for Sweden, OMXS



Daily European Equity Indices/Prices: Stochastic Volatility Sweden OMXS (120 tics)

6. Volatility Index the UK, UKX



Daily European Equity Indices/Prices: Stochastic Volatility the UK UKX/FTSE100 (120 tics)

7. Volatility Index for Switzerland, SMI



Daily European Equity Indices/Prices: Stochastic Volatility Switzerland SMI (120 tics)

8. Volatility Index for Poland, WIG



Daily European Equity Indices/Prices: Stochastic Volatility Polen WIG (120 tics)

9. Volatility Index for Spain, IBEX



Daily European Equity Indices/Prices: Stochastic Volatility Spain IBEX (120 tics)

10. Volatility Index for Finland, HEX



Daily European Equity Indices/Prices: Stochastic Volatility Helsinki Finland HEX (120 tics)

11. Volatility Index for France, CAC



Daily European Equity Indices/Prices: Stochastic Volatility Germany DAX (120 tics)

12. Volatility Index for Germany, DAX



Daily European Equity Indices/Prices: Stochastic Volatility France CAC (120 tics)

13. Volatility Index for Greece, ATH



Daily European Equity Indices/Prices: Stochastic Volatility Athen Greece ATH (120 tics)

14. Volatility Index for Amsterdam, NL, AEX



Daily European Equity Indices/Prices: Stochastic Volatility Amsterdam NL AEX (120 tics)