

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).

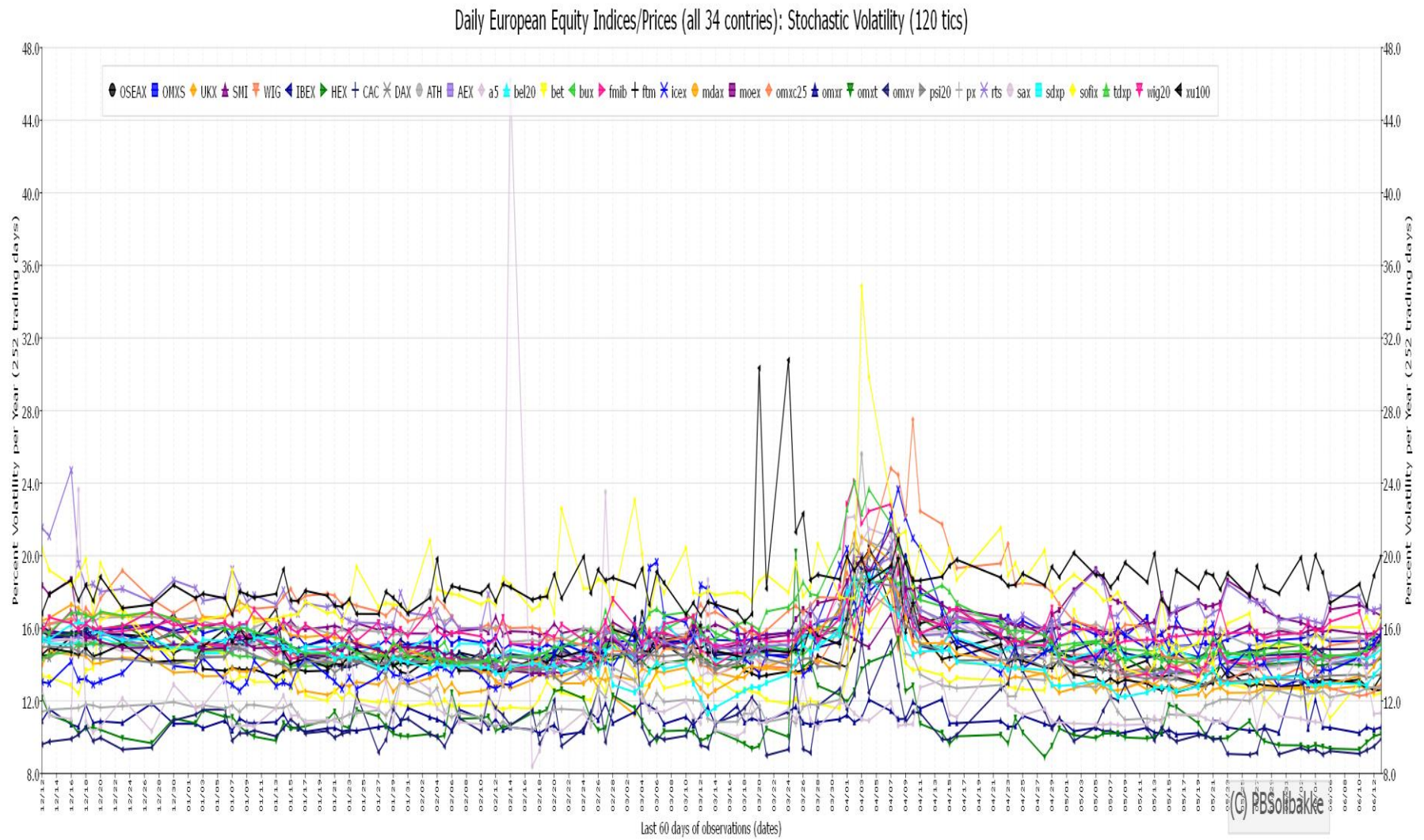
Jun-25 The indices can be updated hourly/daily (from prices 13.06.2025)

1. Volatility indices for European Indices – All
2. Volatility indices for European Indices – 1-12
3. Volatility indices for European Indices – 13-24
4. Volatility indices for European Indices – 25-34

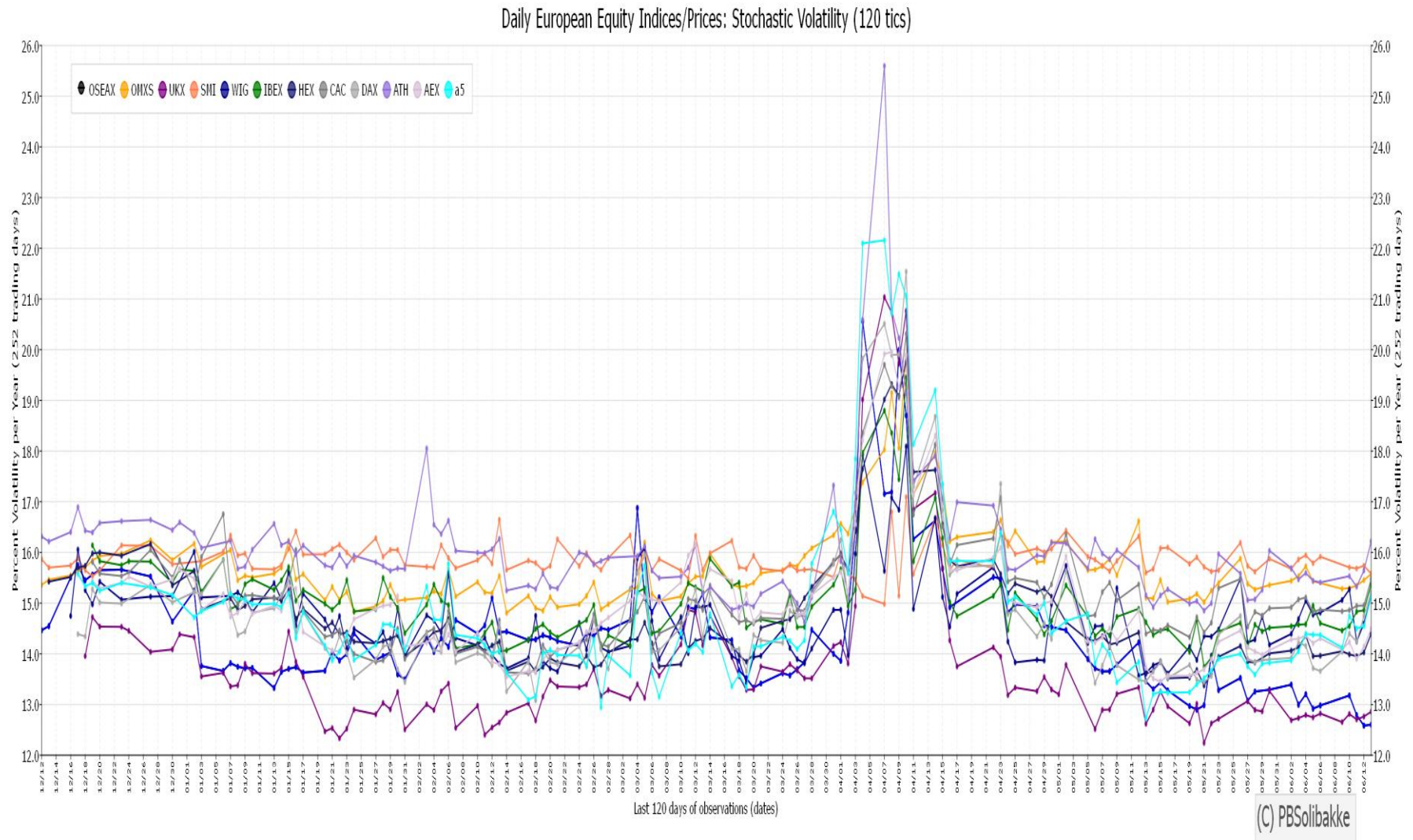
5. Volatility indices 6 countries
6. Volatility indices 6 countries
7. Volatility indices 6 countries
8. Volatility indices 6 countries
9. Volatility indices 6 countries
10. Volatility indices 4 countries

11. Norway, oseax	21. Austria, a5/atx	32. Litauen, omxt
12. Sweden, omxs	22. Belgium. Bel20	33.Estland, omxv
13. the UK, ukx	23. Romania, bet	34. xxxxx, psi20
14. Switzerland, smi	24. Hungary, bux	35.Czech, px
15. Spain, ibex	25. Italy, fmib	36. Russia, rtx
16. Poland, wig	26. UK (Ftse25), ftm	37. Slovakia, sax
17. Finland, hex	27. Iceland, icex	38.Germany, sdxp
18. France, cac	28. Germany, mdax	39. Bulgaria, sofix
19. Germany, dax	29. Russia, moex	40. Germany, tdxp
20. Greece, ath	30. Denmark, omxc25	41. Poland, wig20
20. Holland, aex	31. Latvia, omxr	42. Turkey, xu100

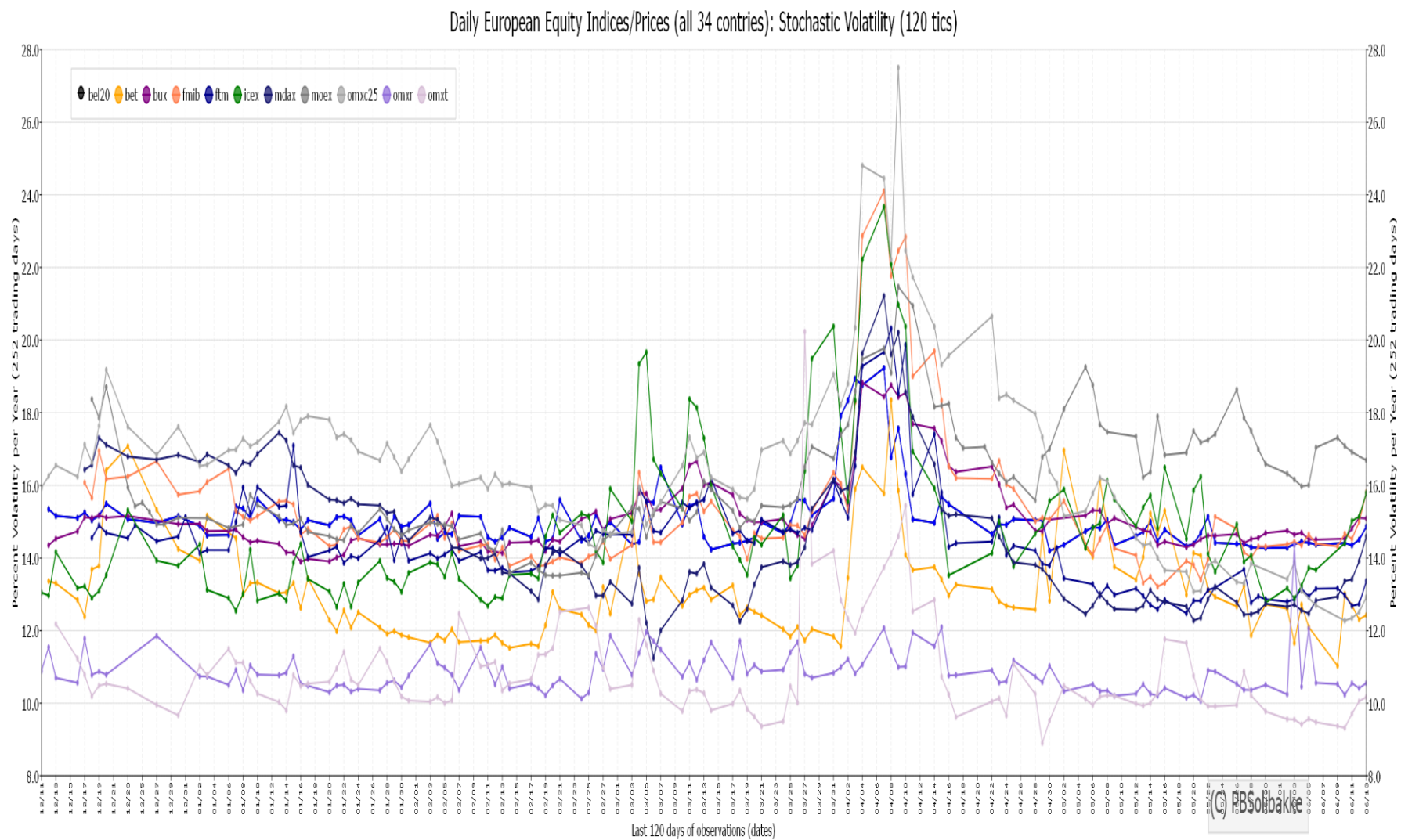
1x.Volatility indices for European Indices, All



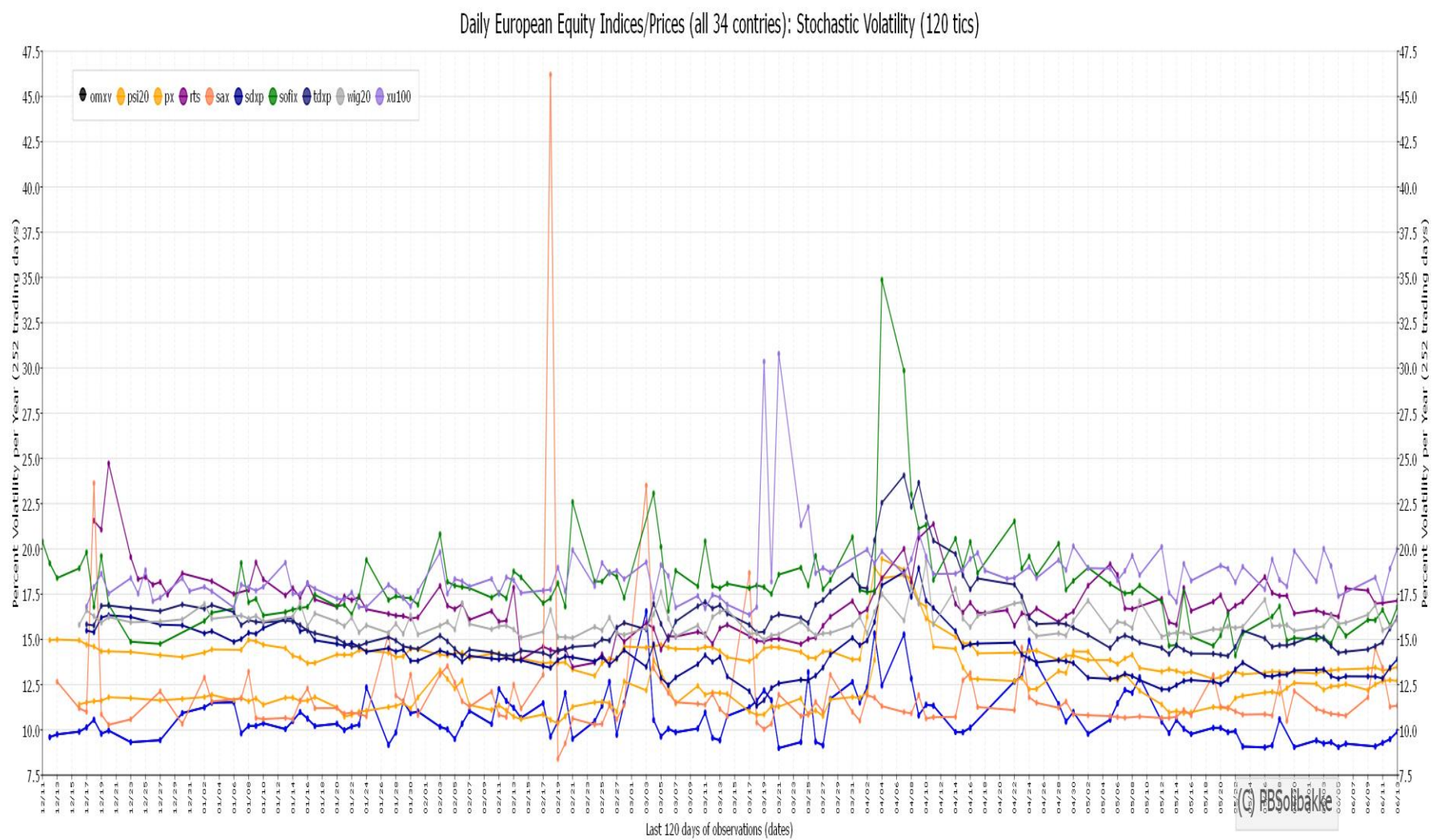
10. Volatility indices for European Indices (12 countries)



11. Volatility indices for European Indices (12 countries)

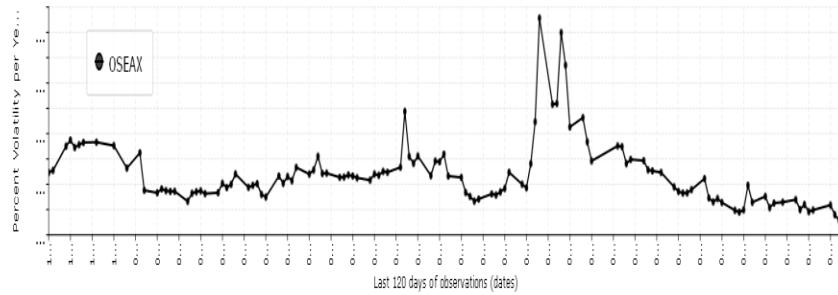


12.Volatility indices for European Indices (12 countries)

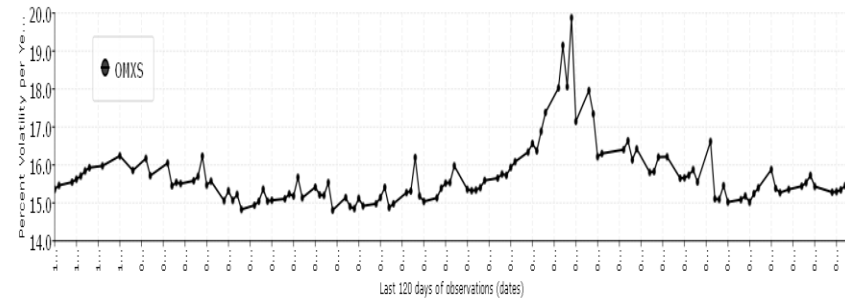


02x__1 .Volatility indices for European Indices (6 countries)

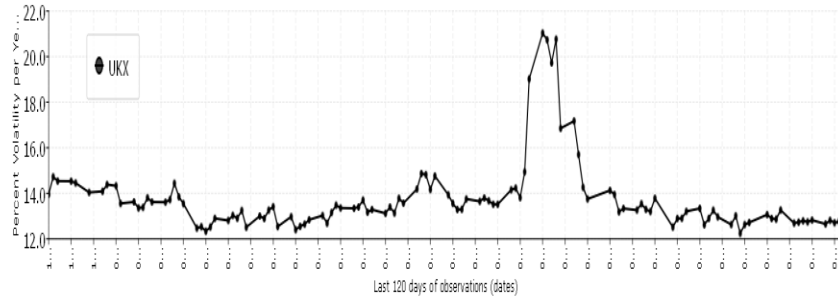
Daily OSEAX (No) Equity Index: Stochastic Volatility (120 tics)



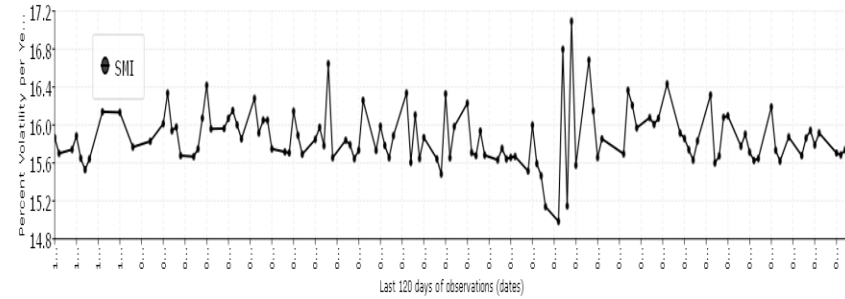
Daily OMXS (Sweden) Index: Stochastic Volatility (120 tics)



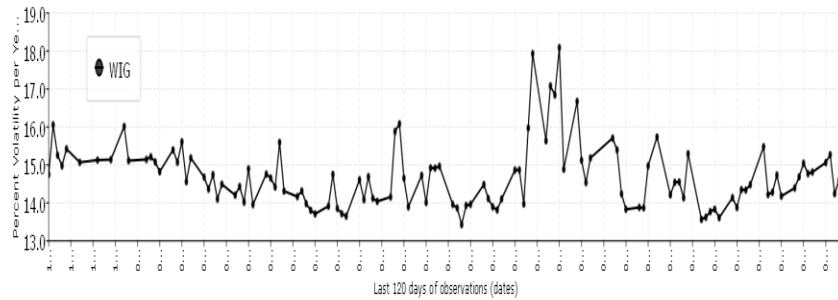
Daily the UK UKX/FTSE100 Index: Stochastic Volatility (120 tics)



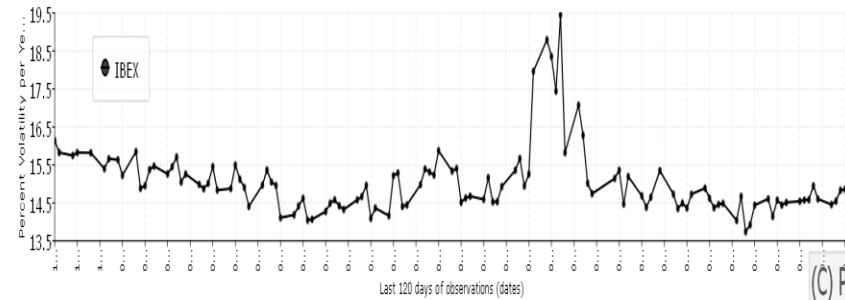
Daily Switzerland SMI Index: Stochastic Volatility (120 tics)



Daily Polen WIG Index: Stochastic Volatility (120 tics)



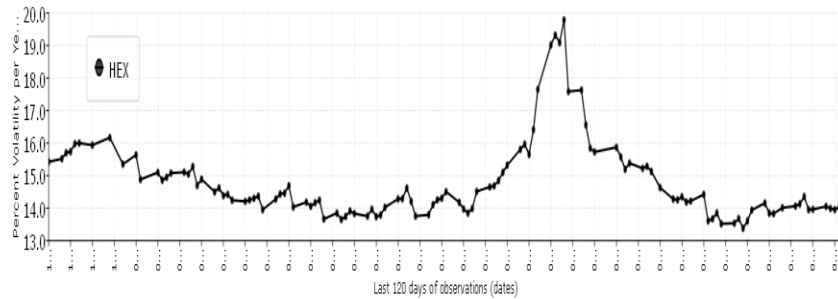
Daily Spain IBEX Index: Stochastic Volatility (120 tics)



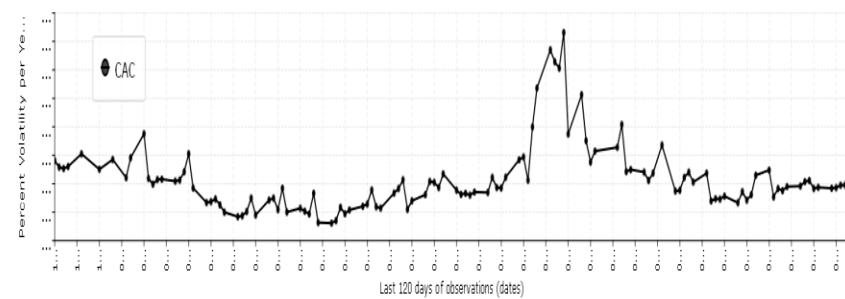
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02x__2 .Volatility indices for European Indices (6 countries)

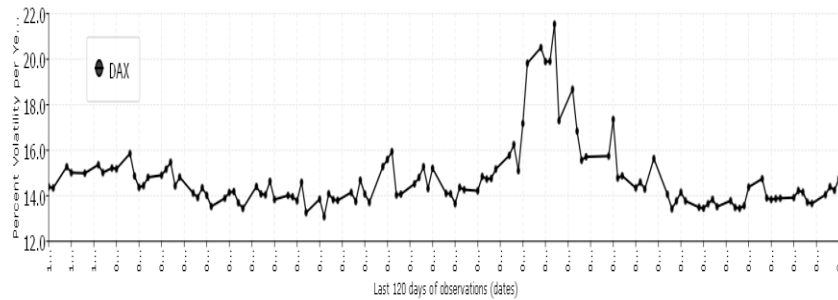
Daily Helsinki Finland HEX Index: Stochastic Volatility (120 tics)



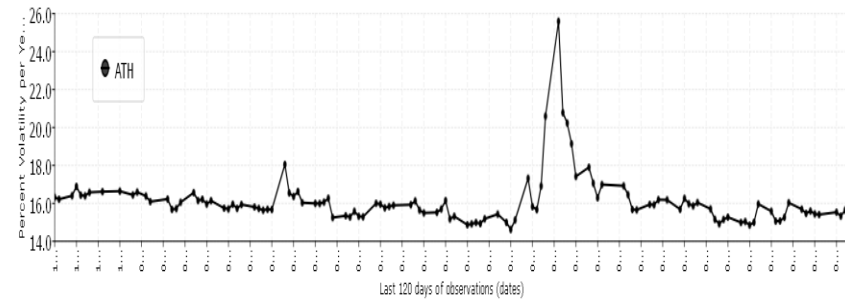
Daily Germany DAX Index: Stochastic Volatility (120 tics)



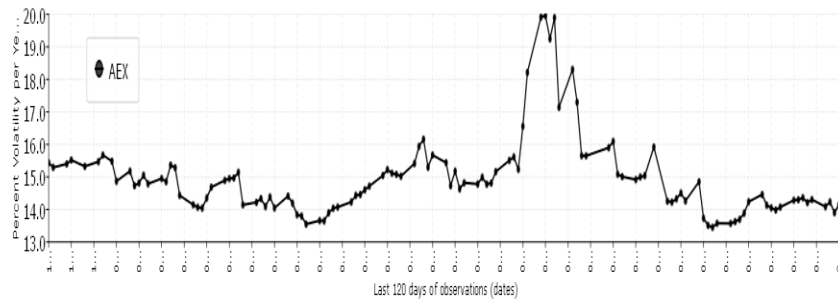
Daily France CAC Index: Stochastic Volatility (120 tics)



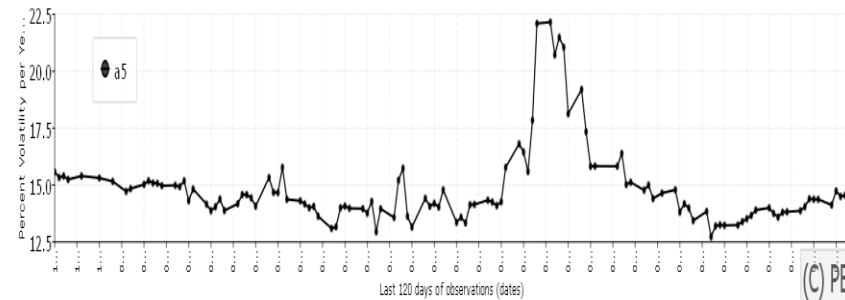
Daily Athen Greece ATH Index: Stochastic Volatility (120 tics)



Daily Amsterdam NL AEX Index: Stochastic Volatility (120 tics)

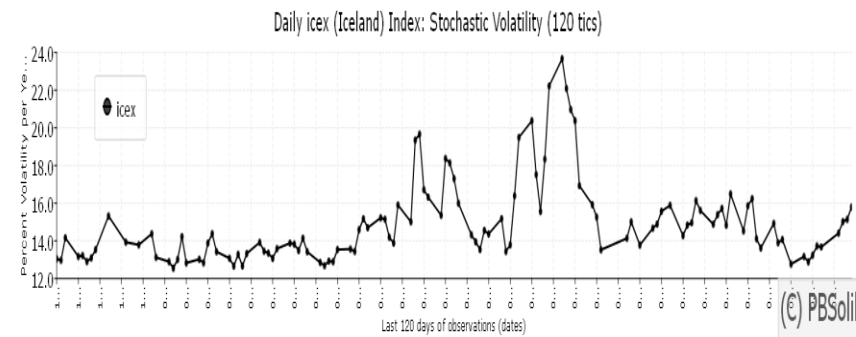
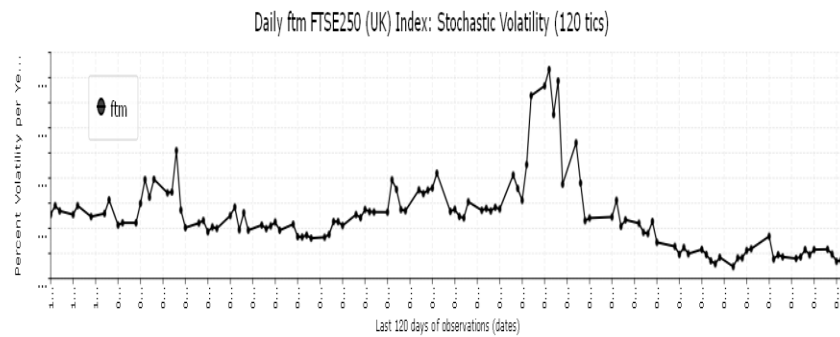
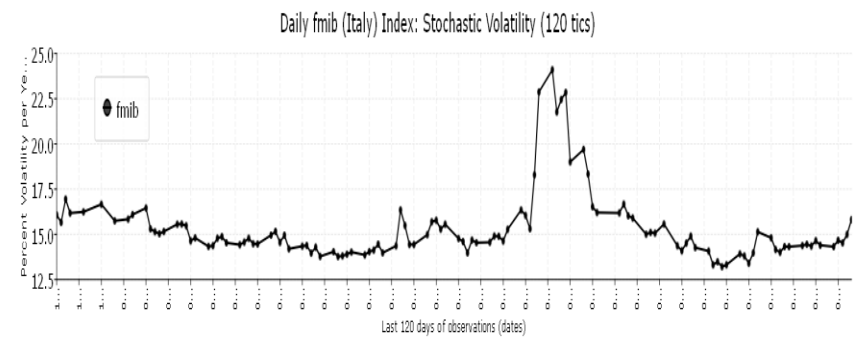
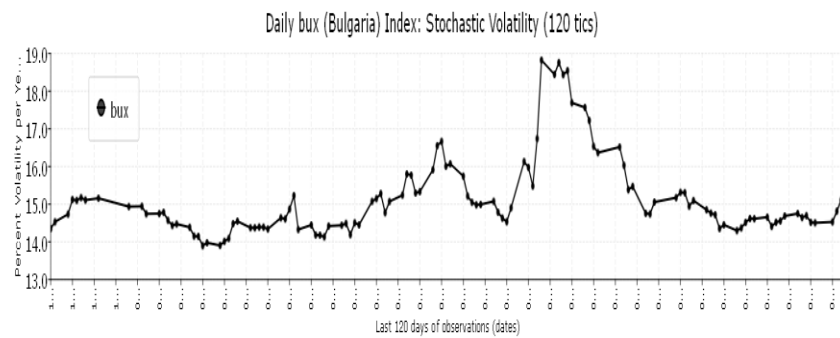
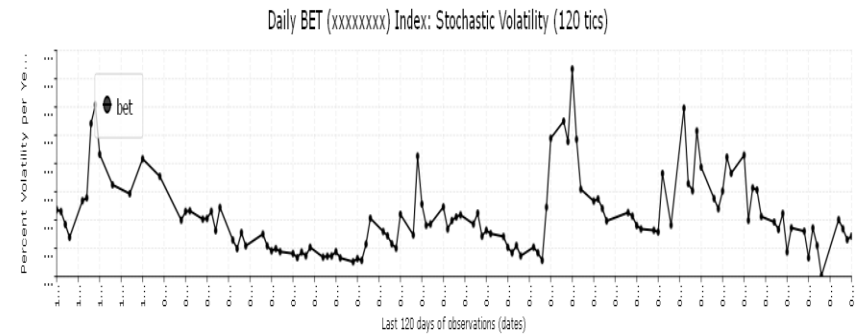
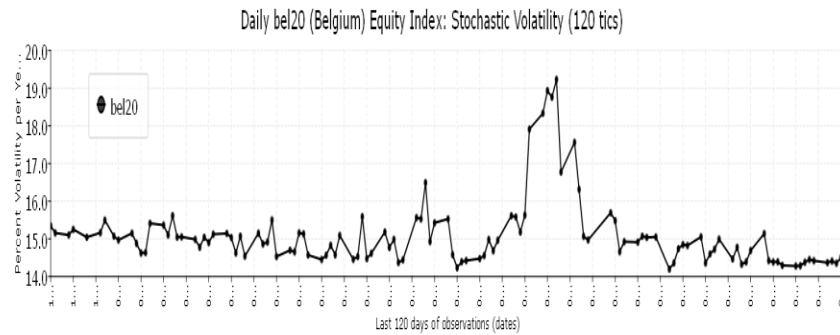


Daily A5 Vienna Index: Stochastic Volatility (120 tics)



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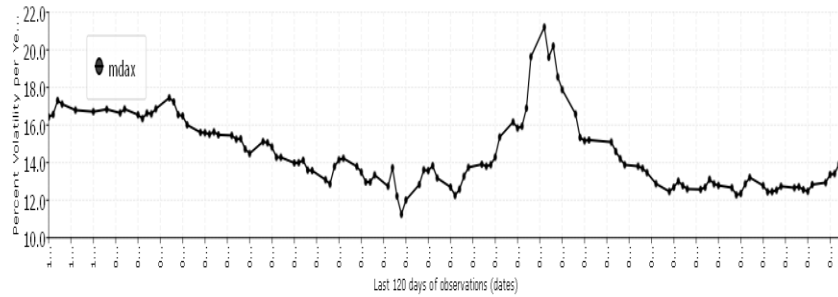
03x__1 .Volatility indices for European Indices (6 countries)



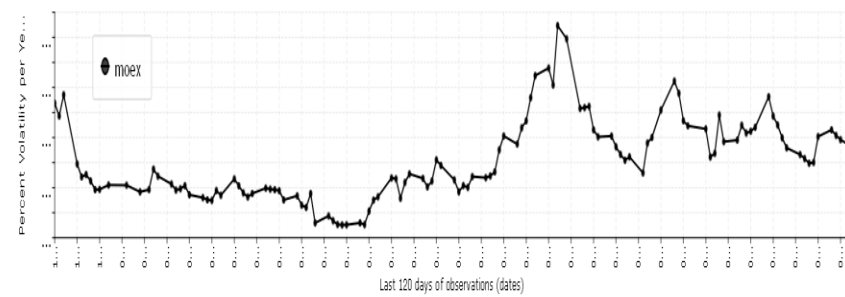
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03x__2 .Volatility indices for European Indices (6 countries)

Daily mdax (Germany) Index: Stochastic Volatility (120 tics)



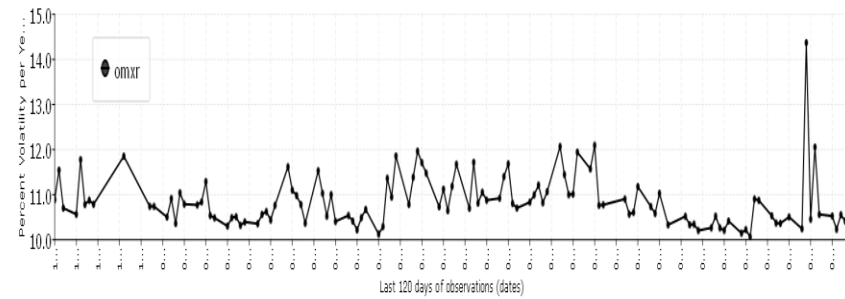
Daily moex (???????) Index: Stochastic Volatility (120 tics)



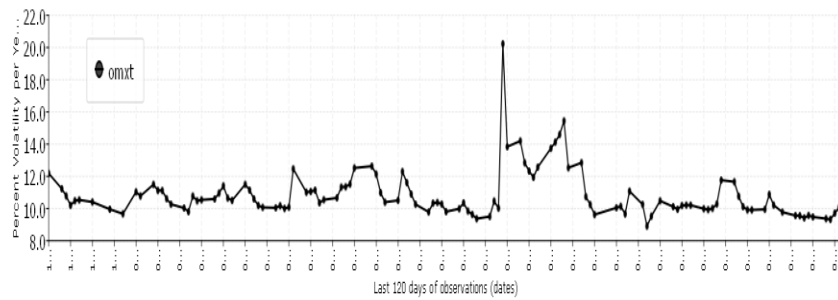
Dailyomxc25 (Denmark) Index: Stochastic Volatility (120 tics)



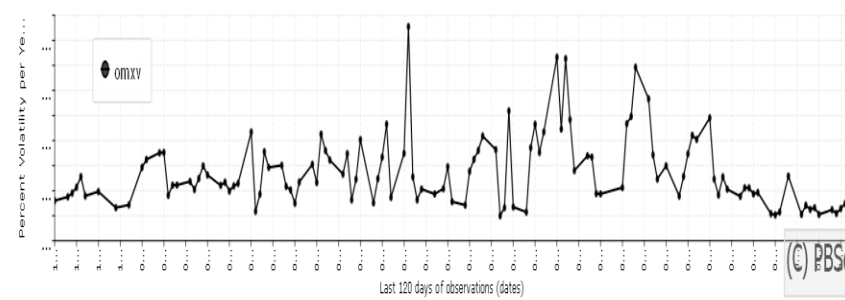
Daily omxr (Riga, Latvia) Index: Stochastic Volatility (120 tics)



Daily omxt (Tallinn, Litauen) Index: Stochastic Volatility (120 tics)

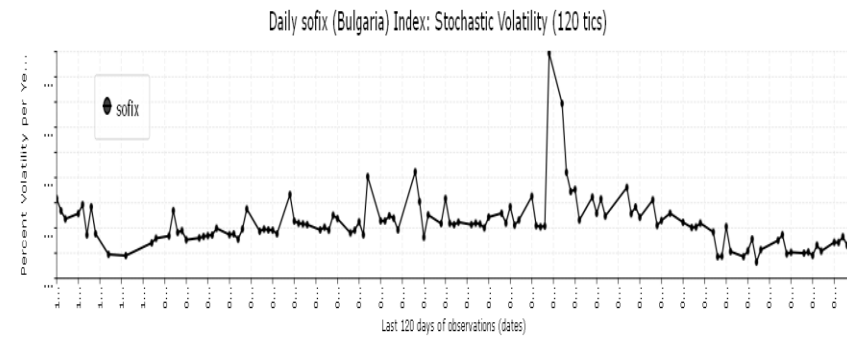
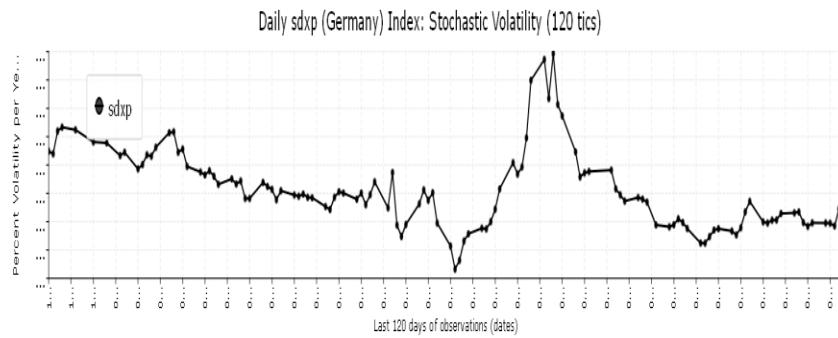
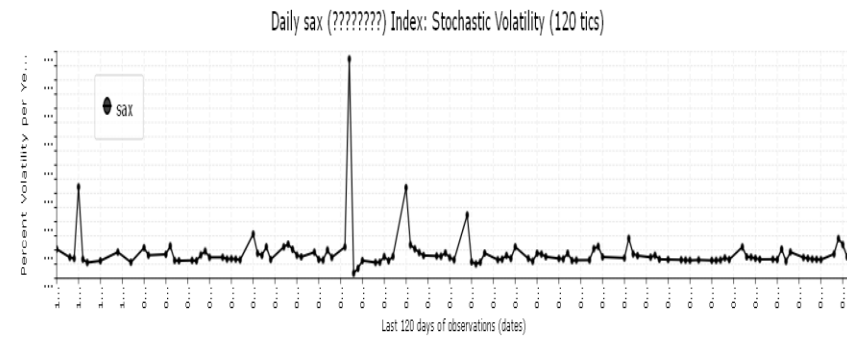
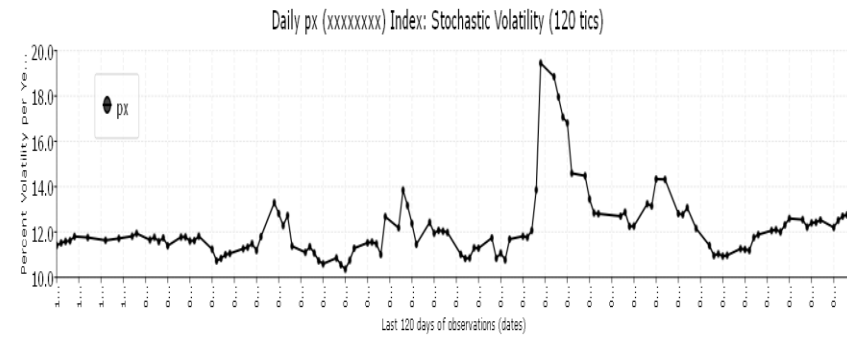
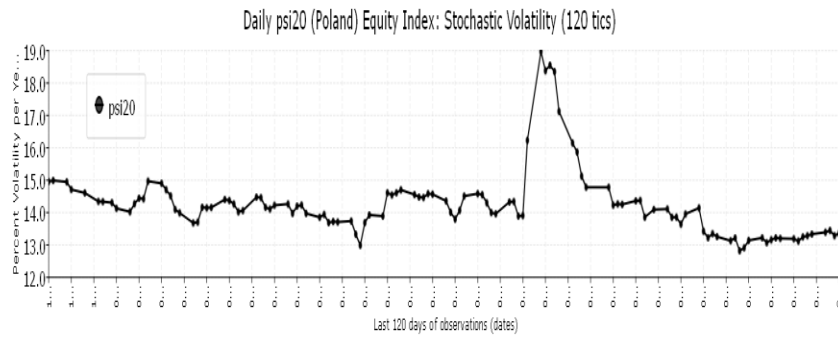


Daily omxv (Vilnius, Estland) Index: Stochastic Volatility (120 tics)



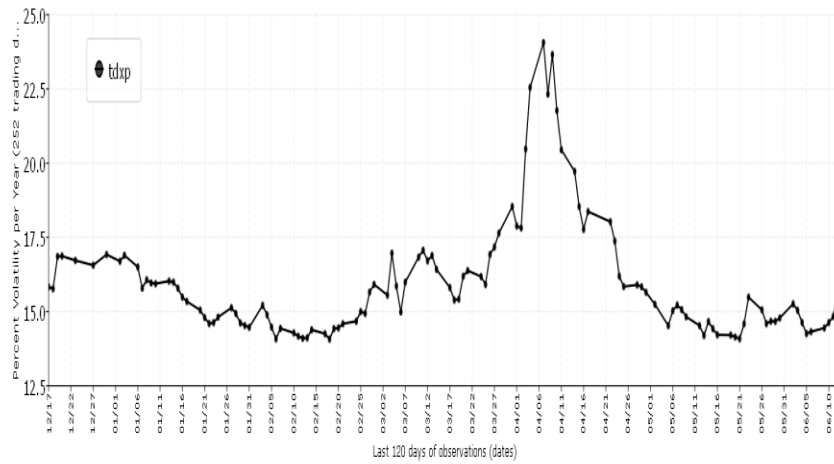
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04x__1 .Volatility indices for European Indices (6 countries)

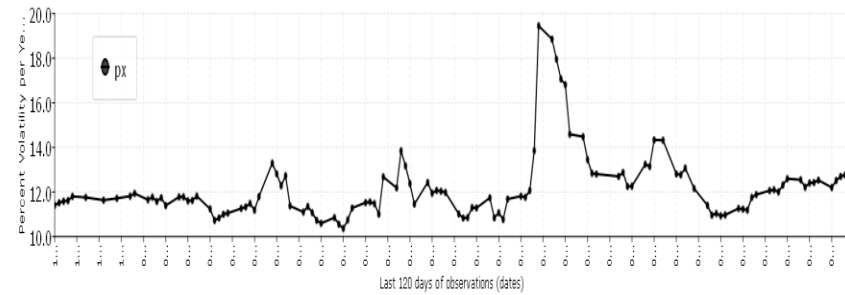


04x__2 .Volatility indices for European Indices (6 countries)

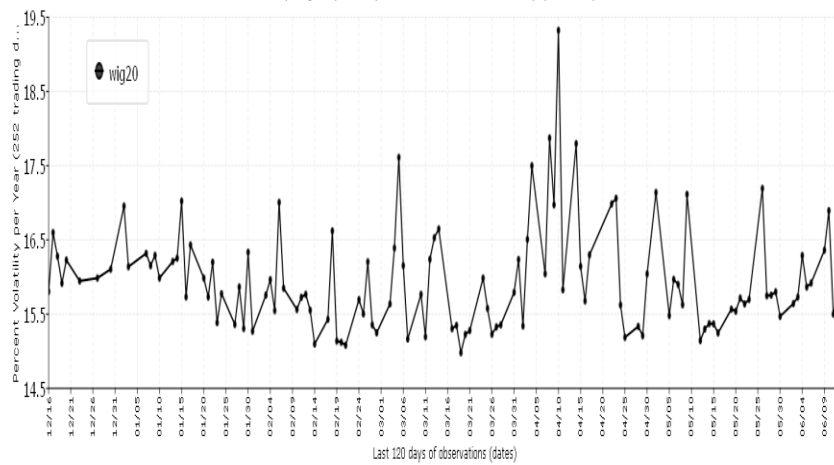
Daily tdxp (Germany) Index: Stochastic Volatility (120 tics)



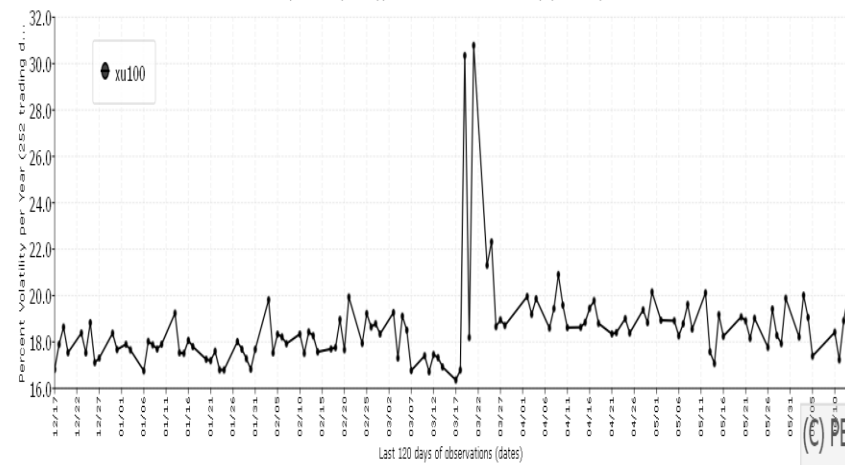
Daily px (xxxxxxx) Index: Stochastic Volatility (120 tics)



Daily wig20 (Poland) Index: Stochastic Volatility (120 tics)



Daily xu100 (Turkey) Index: Stochastic Volatility (120 tics)



Latest:

11.Volatility Index for Norway, OSEAX

[oseax_pict01.png](#)

12.Volatility Index for Sweden, OMXS

[omxs_pict01.png](#)

13.Volatility Index the UK, UKX

[ukx_pict01.png](#)

14.Volatility Index for Switzerland, SMI

[smi_pict01.png](#)

15.Volatility Index for Poland, WIG

[wig_pict01.png](#)

16.Volatility Index for Spain, IBEX

[ibex_pict01.png](#)

17.Volatility Index for Finland, HEX

[hex_pict01.png](#)

18.Volatility Index for France, CAC

[cac_pict01.png](#)

19.Volatility Index for Germany, DAX

[dax_pict01.png](#)

20.Volatility Index for Greece, ATH

[ath_pict01.png](#)

21.Volatility Index for Amsterdam, NL, AEX

[aex_pict01.png](#)

22.Volatility Index for A5

[a5_pict01.png](#)

23.Volatility Index for Belgia, bel20

[bel20_pict01.png](#)

24.Volatility Index for bet

[bet_pict01.png](#)

25.Volatility Index for bux

[bux_pict01.png](#)

26.Volatility Index for Italia, fmib

[fmib_pict01.png](#)

27.Volatility Index for UK, FTSE250

[ftm_pict01.png](#)

28.Volatility Index for Iceland, icex

[icex_pict01.png](#)

29.Volatility Index for moex

[moex_pict01.png](#)

30.Volatility Index for Danmark, København, omxc25

[omxc25_pict01.png](#)

31.Volatility Index for Riga, omxr

[omxr_pict01.png](#)

32.Volatility Index for Tallin, omxt

[omxt_pict01.png](#)

33.Volatility Index for Villnius, omxv

[omxv_pict01.png](#)

34.Volatility Index for psi20

[psi20_pict01.png](#)

35.Volatility Index for px

[px_pict01.png](#)

36.Volatility Index for rts

[rts_pict01.png](#)

37.Volatility Index for sax

[sax_pict01.png](#)

38.Volatility Index for sdxp

[sdxp_pict01.png](#)

39.Volatility Index for sofix

[sofix_pict01.png](#)

40.Volatility Index for tdxp

[tdxp_pict01.png](#)

41.Volatility Index for Poland, wig20

[wig20_pict01.png](#)

42.Volatility Index for Turkey, XU100

[xu100_pict01.png](#)