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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).

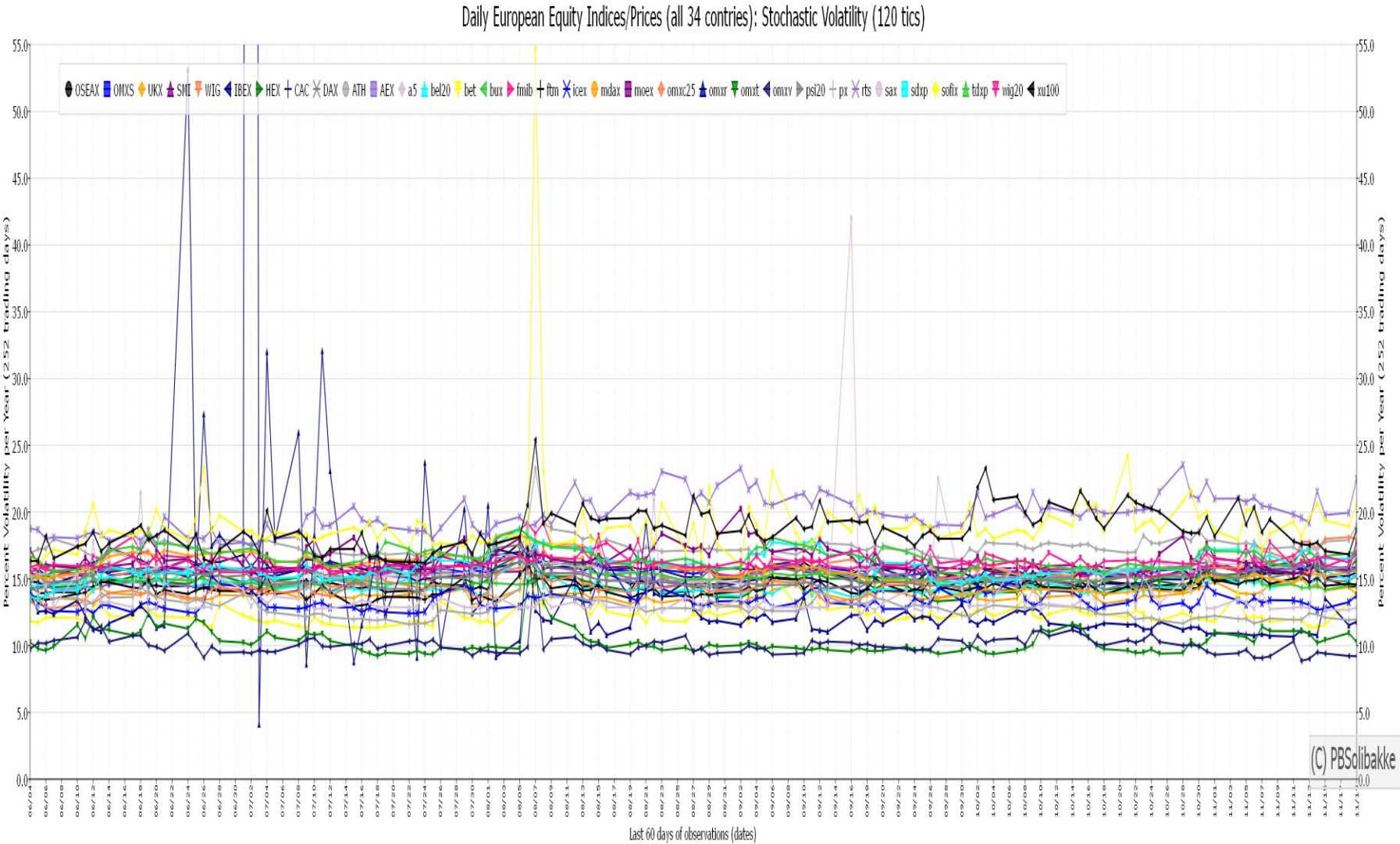
Nov-24 The indices can be updated hourly/daily (from prices 15.11.2024)

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

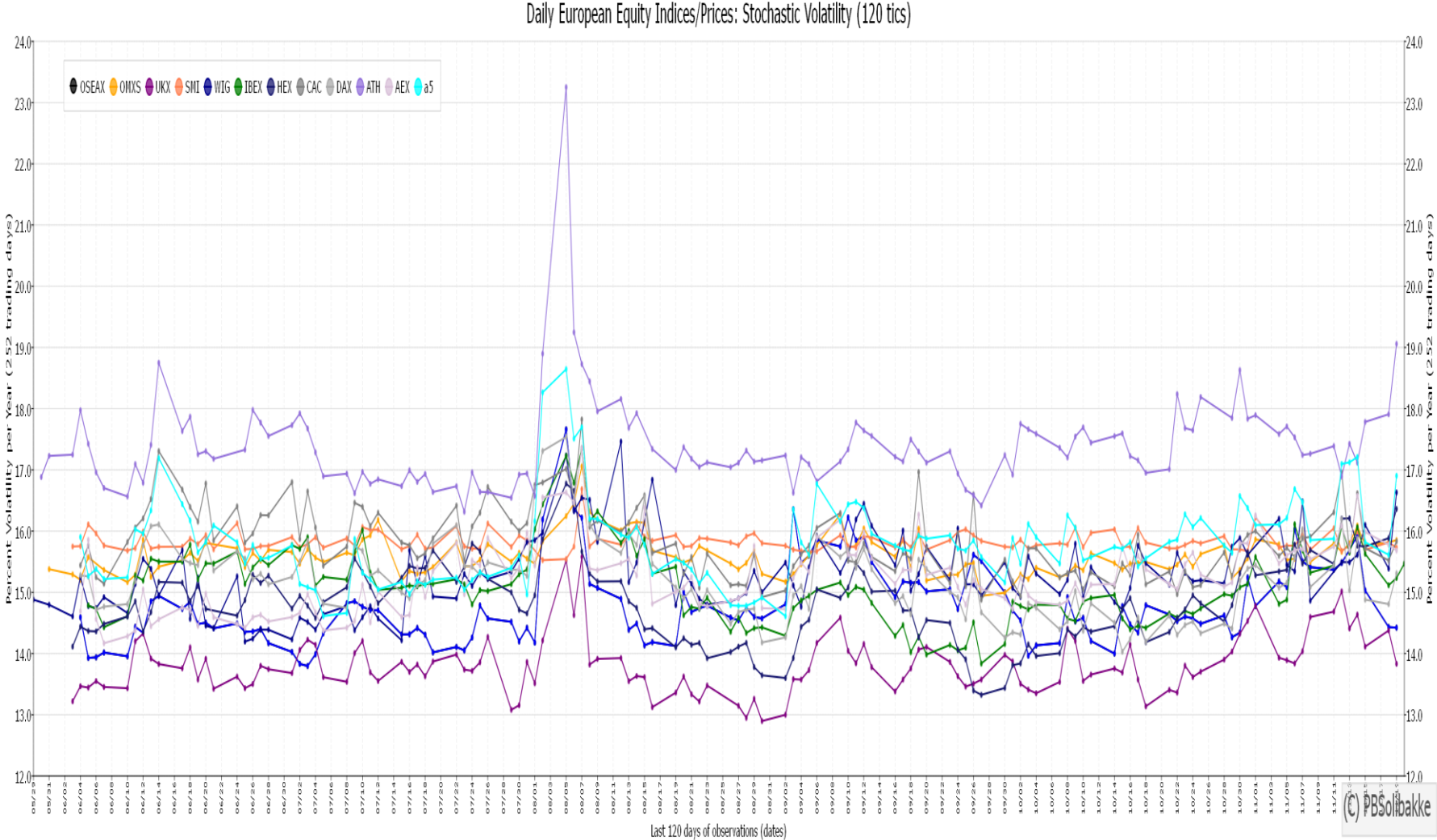
5. Volatility indices 6 countries
6. Volatility indices 6 countries
7. Volatility indices 6 countries
8. Volatility indices 6 countries
9. Volatility indices 6 countries
10. Volatility indices 4 countries

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

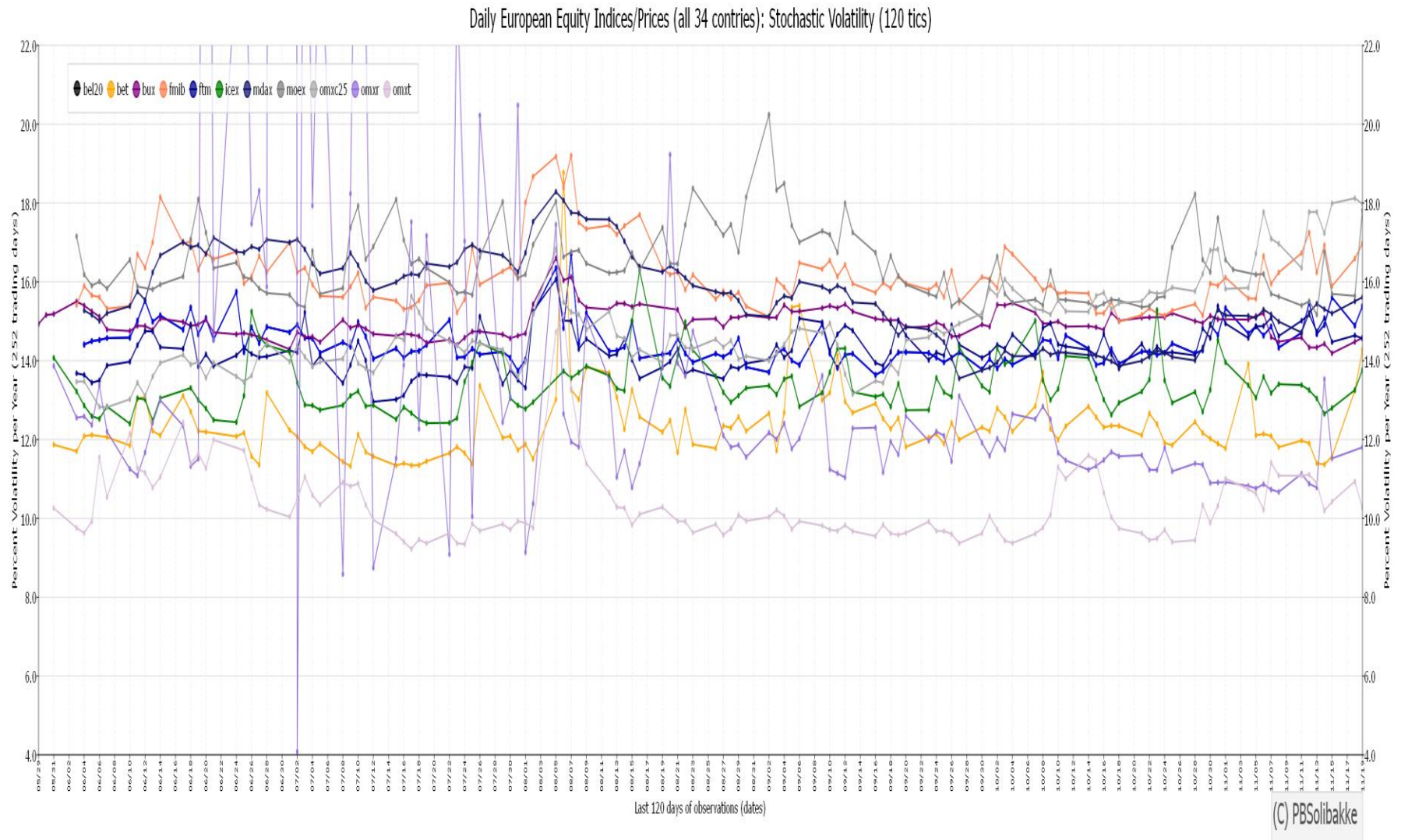
1.Volatility indices for European Indices, All



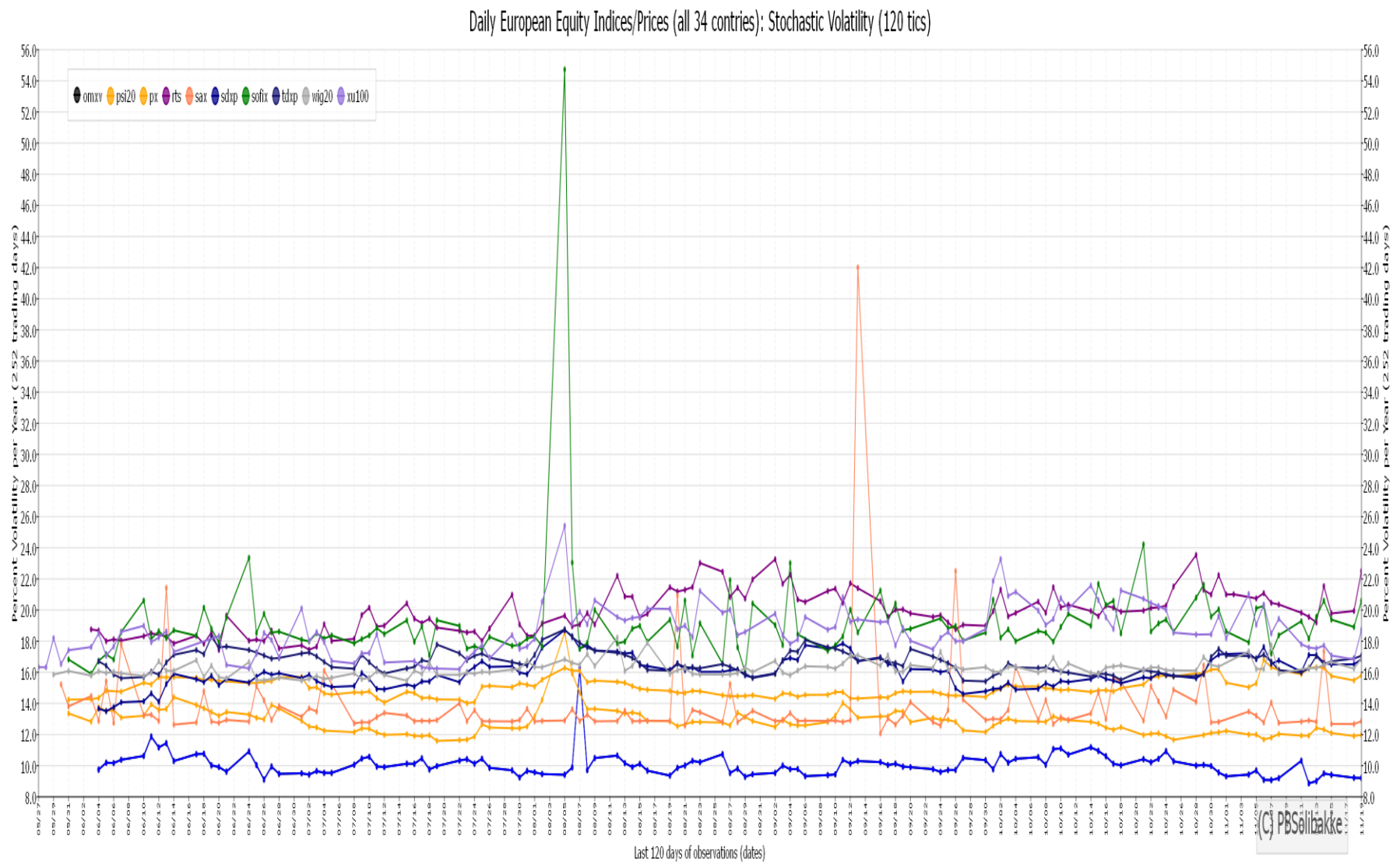
10. Volatility indices for European Indices (12 countries)



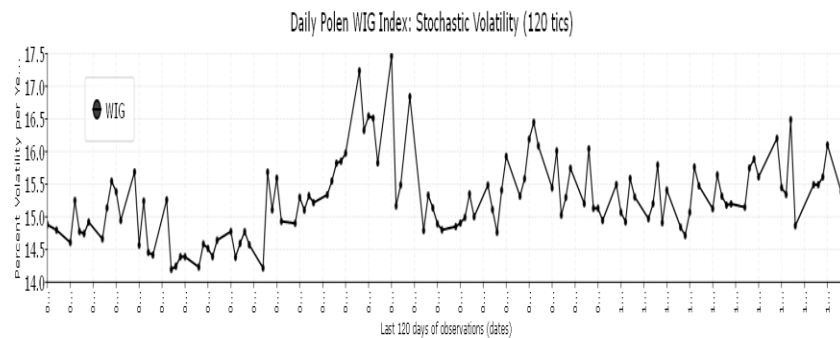
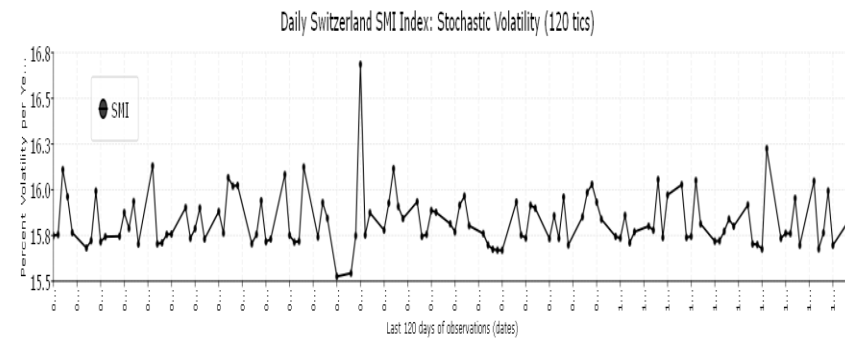
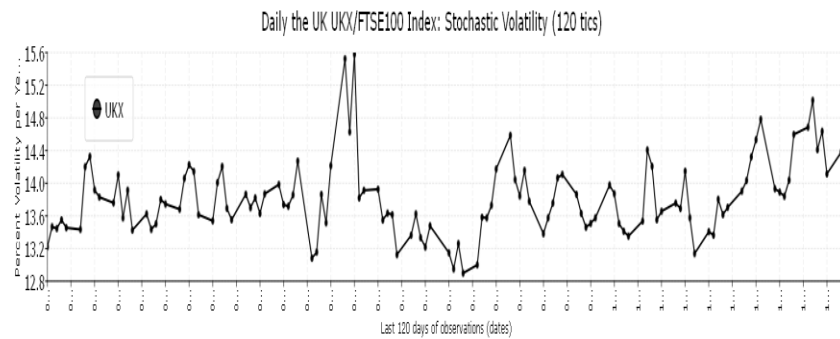
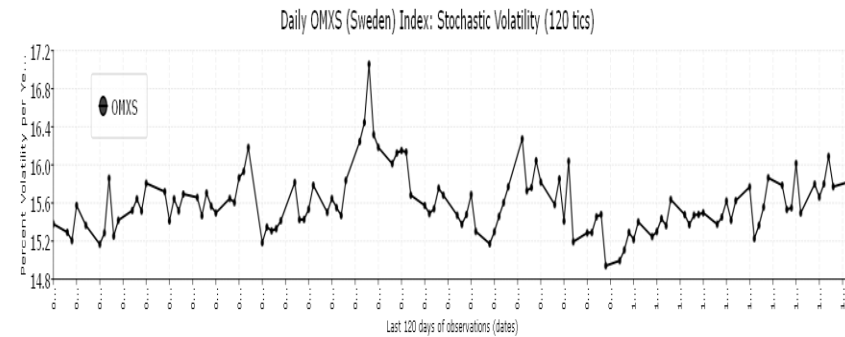
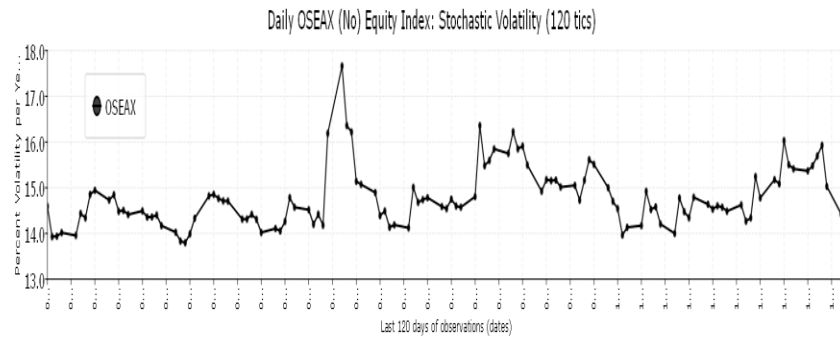
11. Volatility indices for European Indices (12 countries)



12.Volatility indices for European Indices (12 countries)

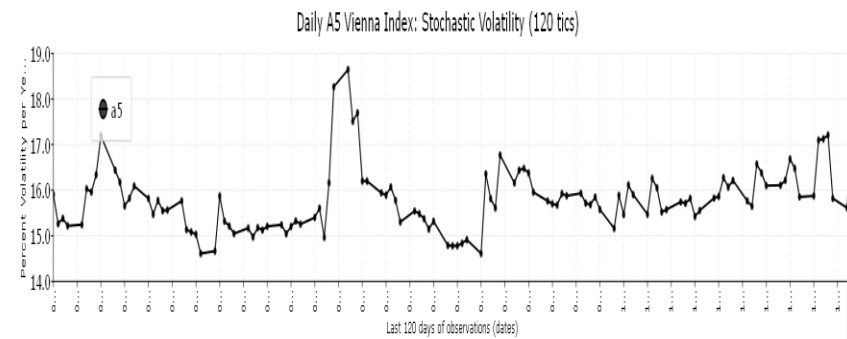
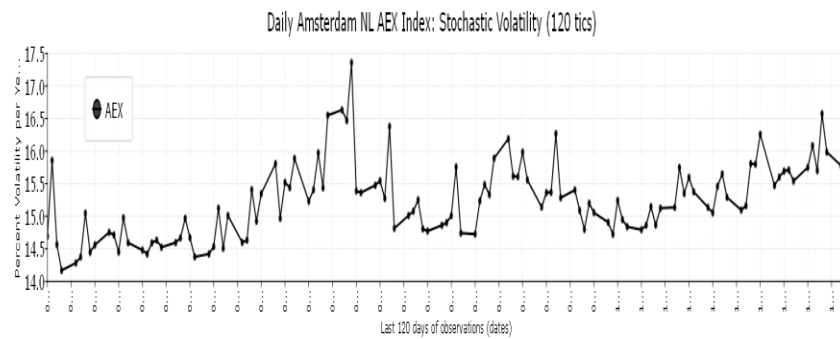
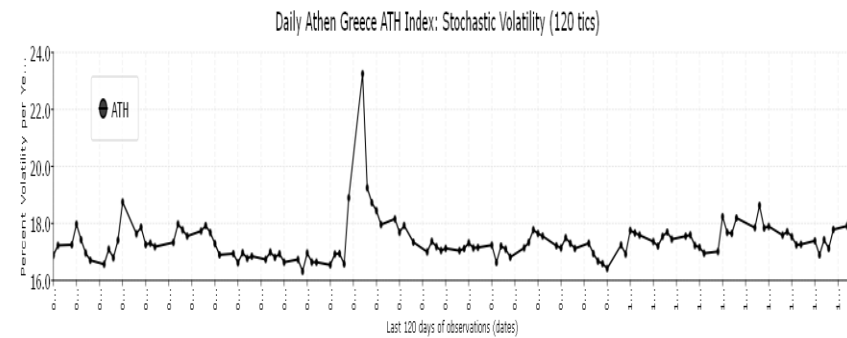
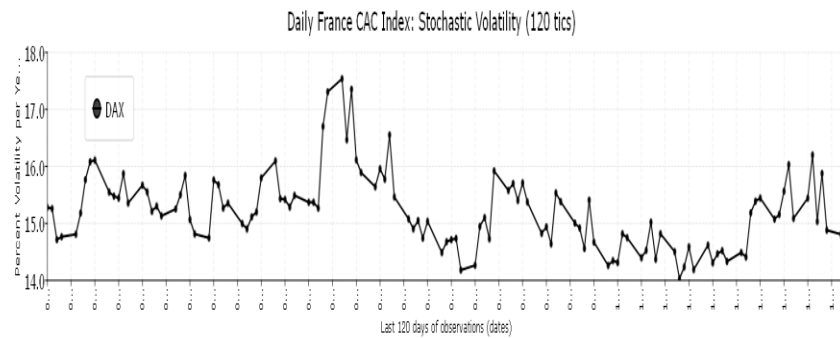
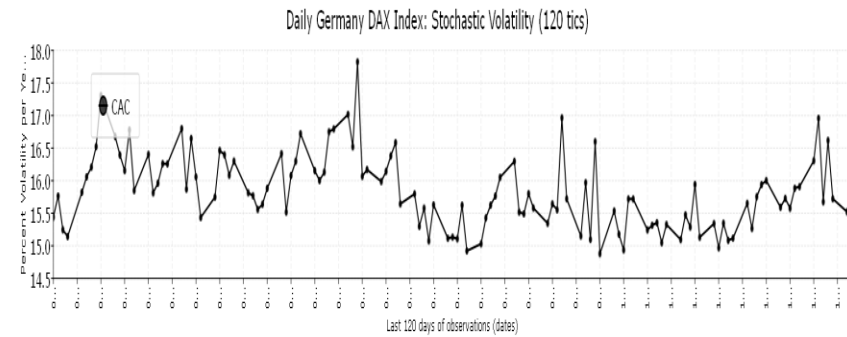
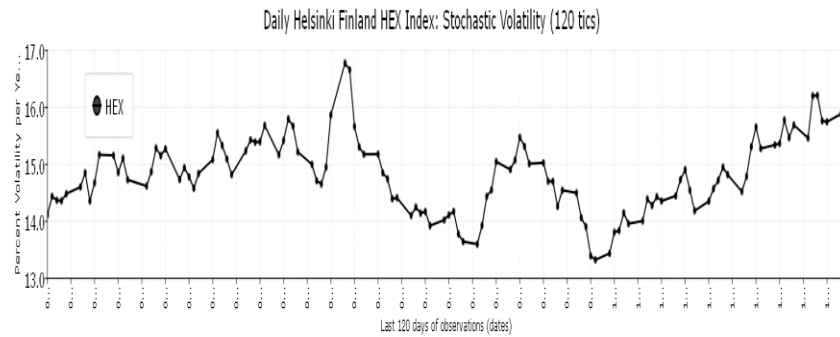


02x__1 .Volatility indices for European Indices (6 countries)



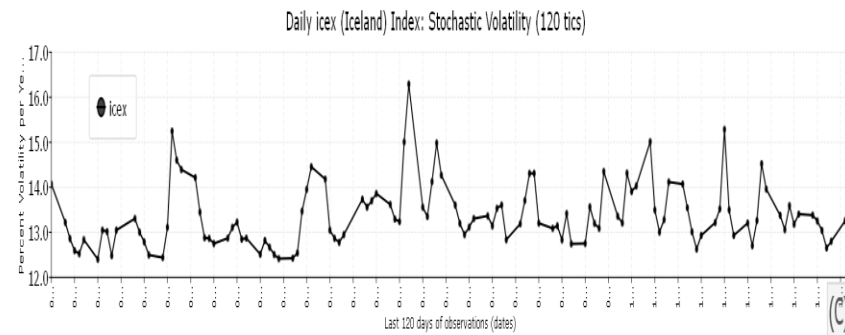
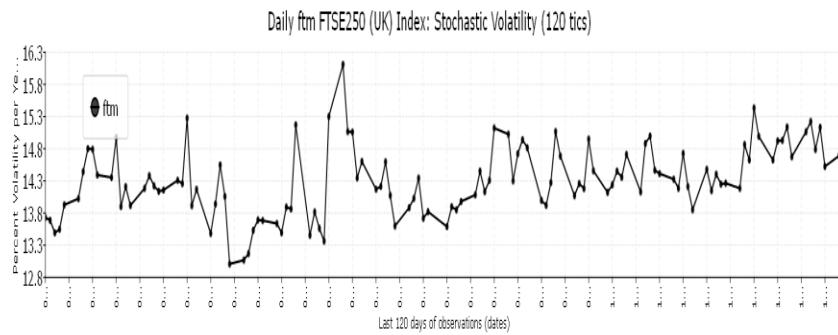
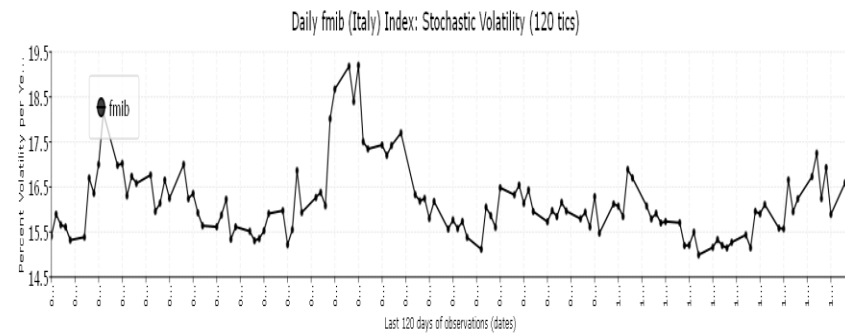
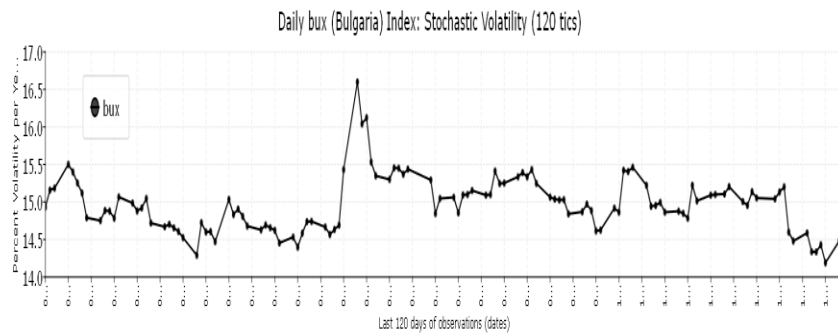
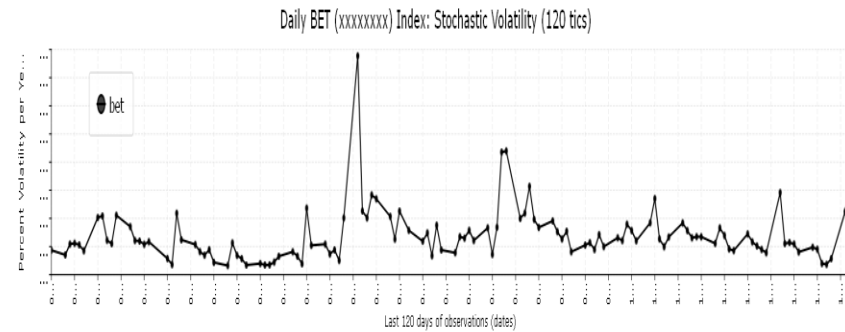
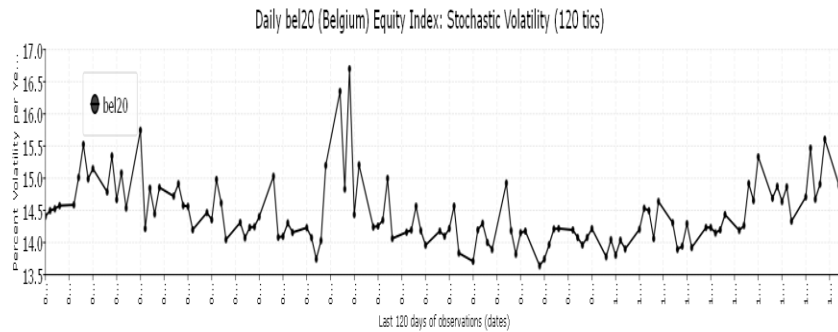
(C) PBS

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



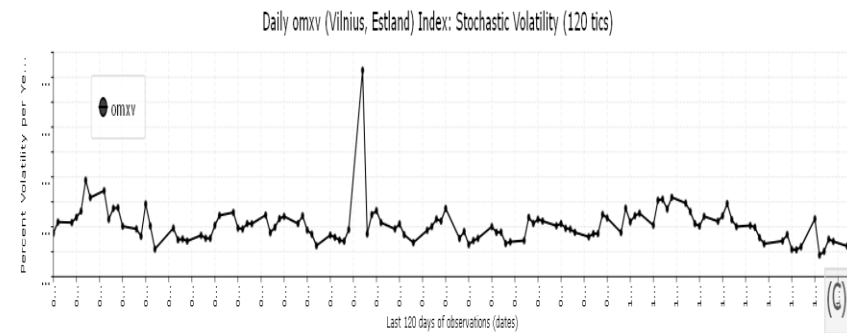
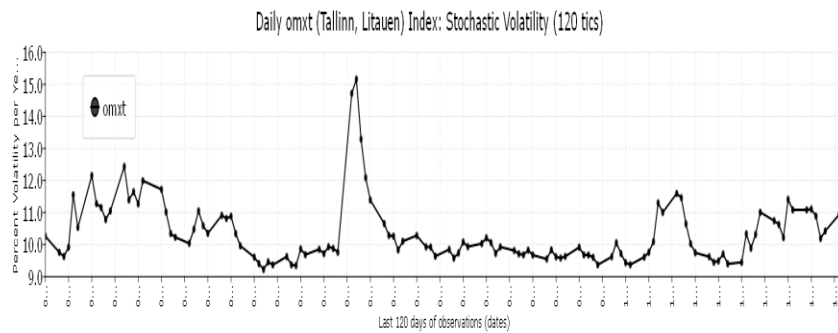
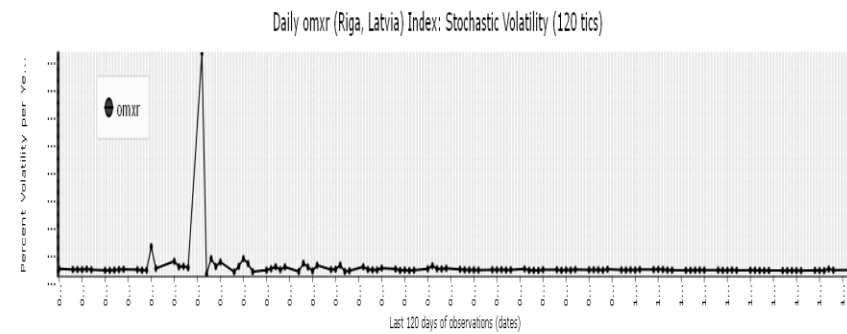
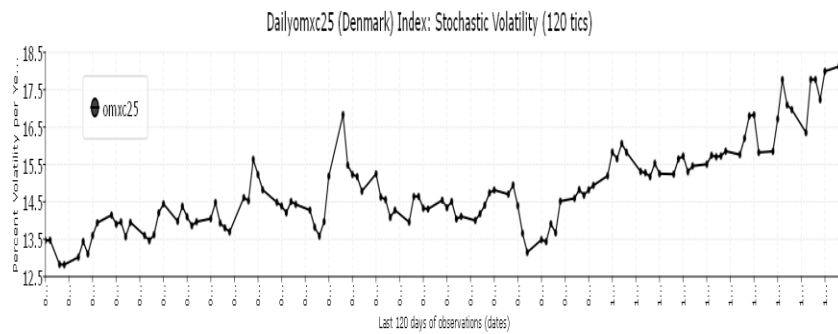
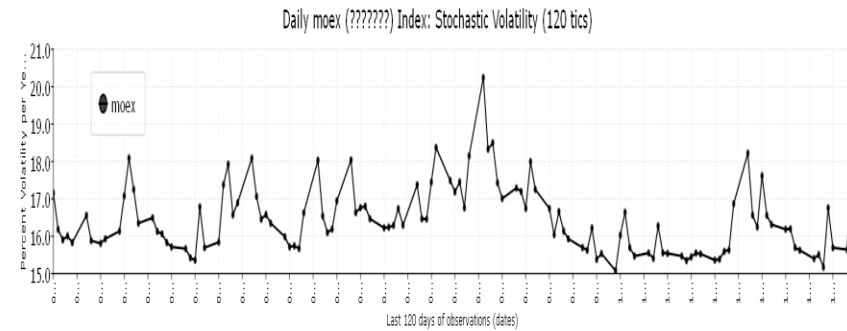
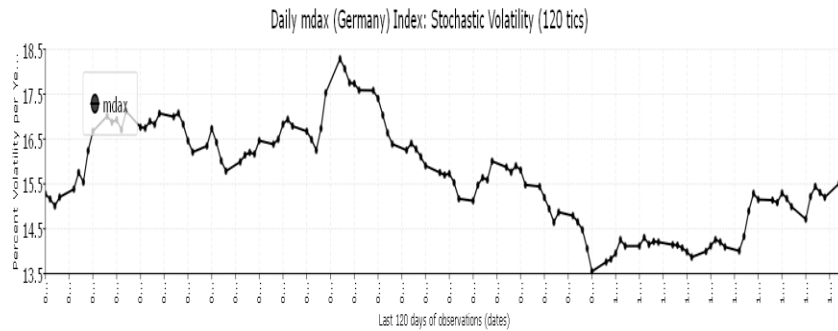
(C) PBS

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



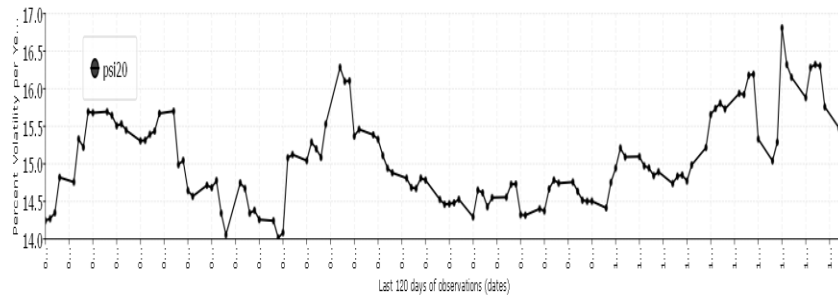
(C) PBSolit

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

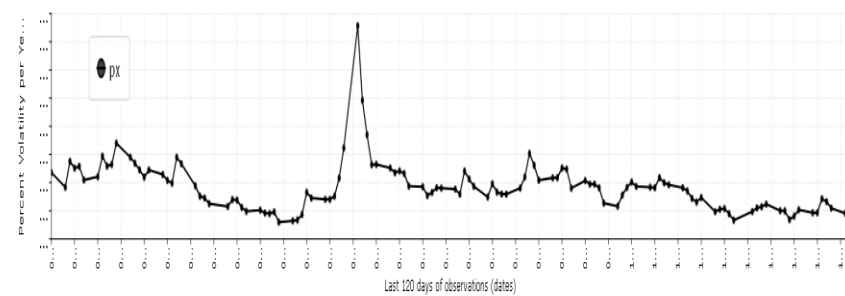


04x__1 .Volatility indices for European Indices (6 countries)

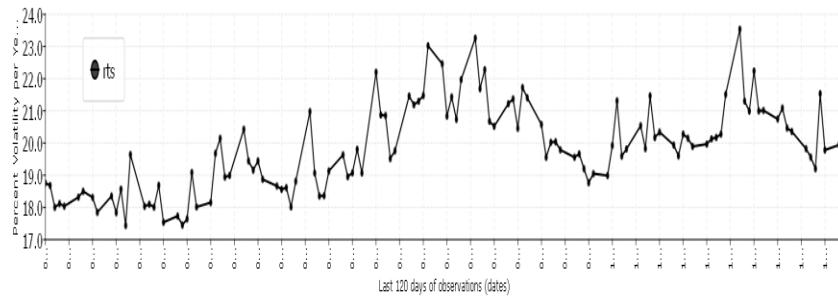
Daily psi20 (Poland) Equity Index: Stochastic Volatility (120 tics)



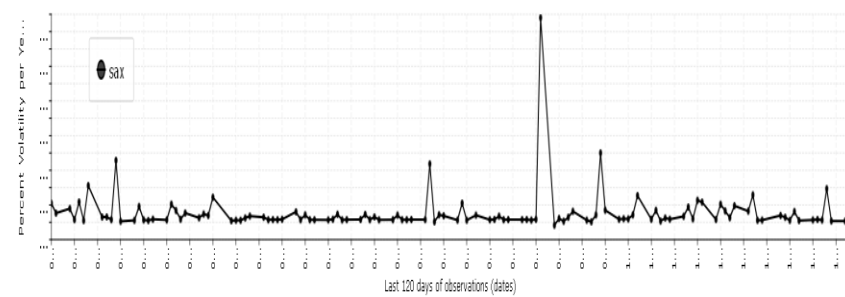
Daily px (xxxxxxx) Index: Stochastic Volatility (120 tics)



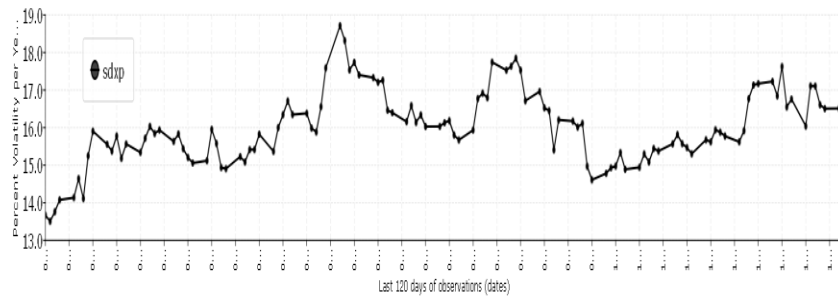
Daily rts (Russia) Index: Stochastic Volatility (120 tics)



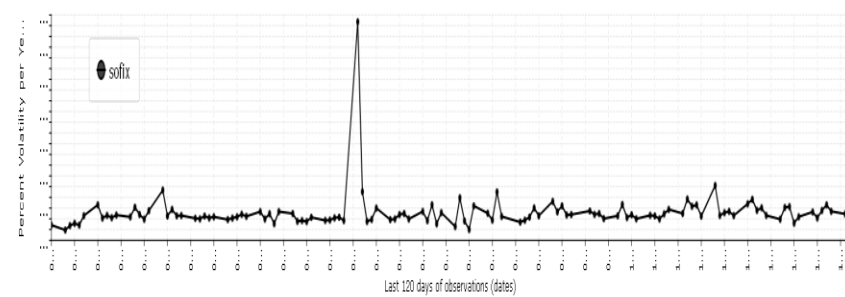
Daily sax (???????) Index: Stochastic Volatility (120 tics)



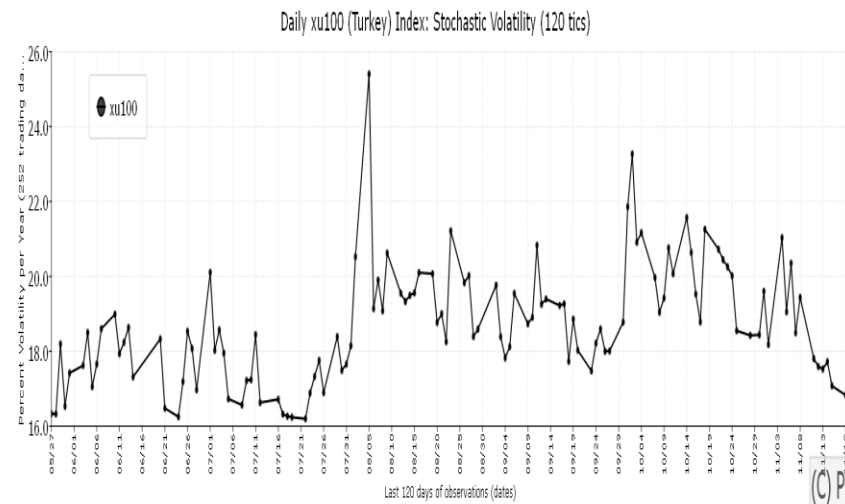
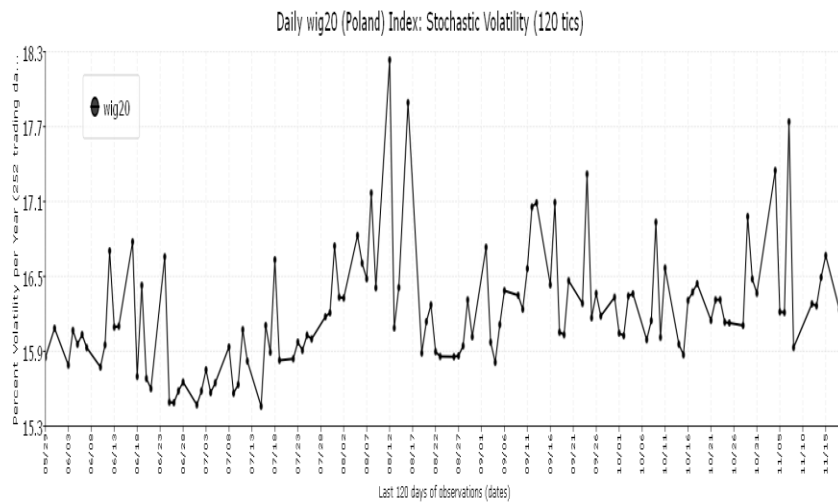
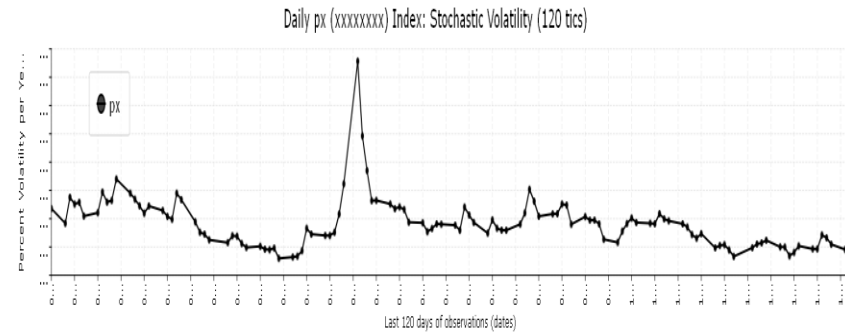
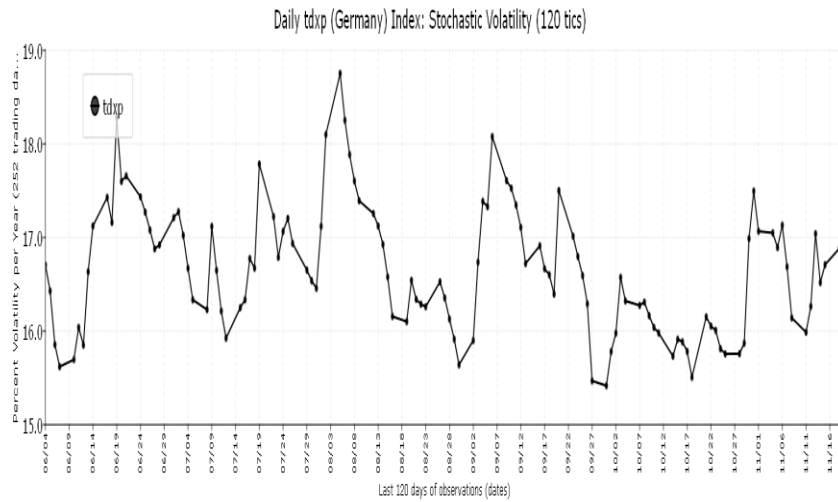
Daily sdxp (Germany) Index: Stochastic Volatility (120 tics)



Daily sofix (Bulgaria) Index: Stochastic Volatility (120 tics)



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



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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](#)