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 unobservables of nonlinear latent. Hence, we have obtained Reprojected Latent Volatility (filtered volatility for forecasting the latent volatility process)

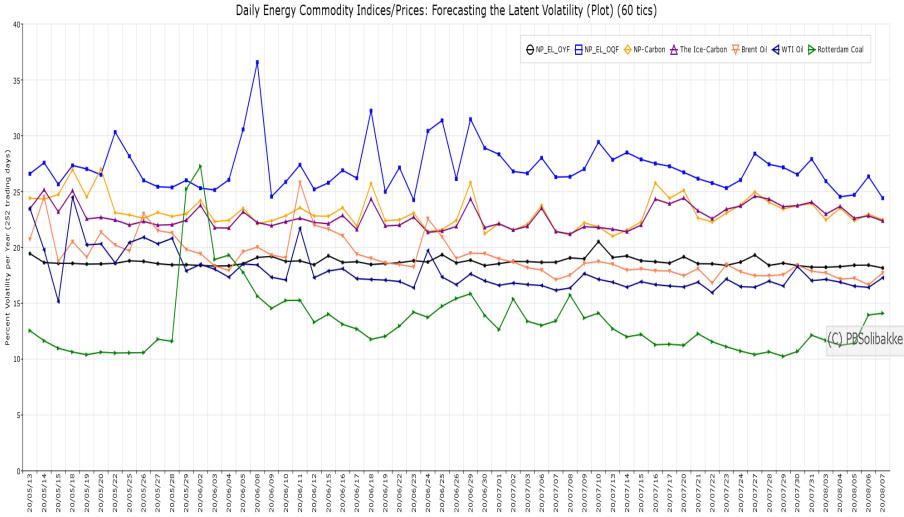
The important application re-projection, which is a form of nonlinear Kalman filtering, can be used to forecast the unobservables of nonlinear latent variables models. The leading example is forecasting the volatility process of continuous time stochastic volatility models (Gallant & Tauchen , 1998).

Aug-20The indices can be updated hourly/daily(from prices 08.05.2020)

- 1. Volatility indices for Energy Commodities Future markets ; Nordpool and the Ice
- 2. Volatility Indices for Norwegian Salmon markets
- 3. Spot Volatility Indices for Swedish Elcertificates markets ; Spot and One Year Forward
- 4. Volatility Indices for the Norwegian Equity market (OB)
- 5. Volatility Indices for Norwegian Stock market
- 6. Volatility Indices for the International Equity markets
- 7. Volatility Indices for the US Equity markets
- 8. Volatility Indices for International Commodity markets (the ICE futures)
- 9. Volatility indices for International Currency markets
- 10. Volatility Indices for International Crypto Markets
- 11. Volatility Indices for International Interest Rates Markets
- 12. Volatility Indices for Norwegian and International Equity Markets

Cryptocurrency Meaning Explained

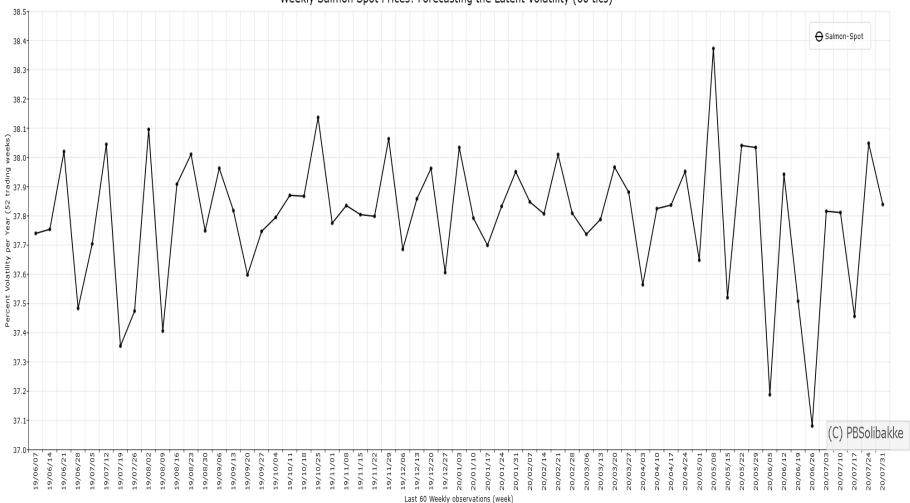
Lots of people engage in Bitcoin trading and Altcoin investments. Not so many of them know that the term 'cryptocurrency' is a direct reference to the fact that their creators use cryptographic and data encryption techniques to create the underlying programming codes. The generation of new units (coins) and the transfer of funds depend solely on the algorithm.



1. Volatility indices for Energy Commodities - Future markets; Nordpool and the Ice

Last 60 days of observations (dates)

2. Volatility Indices for Salmon markets



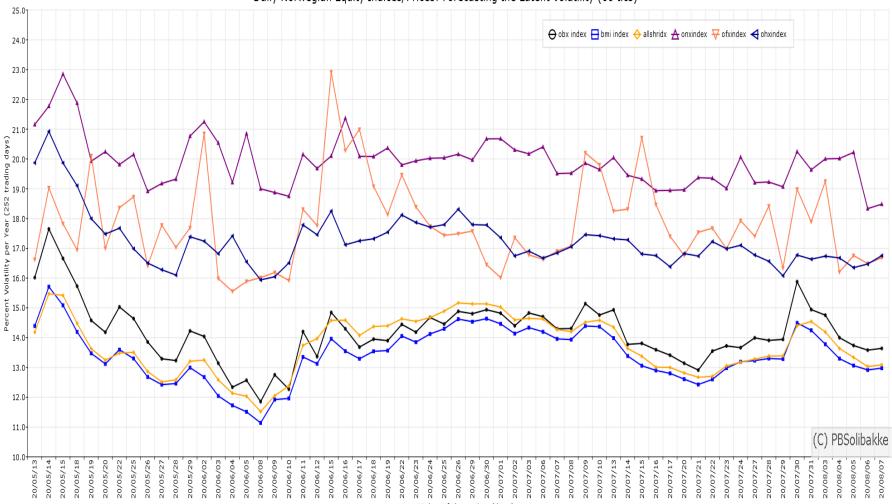
Weekly Salmon Spot Prices: Forecasting the Latent Volatility (60 tics)

Weekly Energy El-Certificates: Forecasting the Latent Volatility (60 tics) 70-68-🕀 El-cert-Spot 🗧 El-Cert-OYF 65-63-60-58-55-25-23-20-18-15-13-(C) PBSolibakke 10-19/06/21 19/06/28 19/07/05 19/07/12 19/11/15 19/11/22 19/11/29 19/12/06 20/01/24 20/01/31 20/02/07 20/02/14 20/02/21 20/06/12 20/06/19 20/06/26 20/07/10 20/07/17 20/07/24 20/07/31 20/08/07 19/06/14 20/01/03 20/01/10 19/07/19 19/07/26 19/08/30 19/09/06 19/09/20 19/10/18 19/10/25 19/11/01 19/11/08 20/03/20 20/03/27 20/04/03 20/04/24 20/05/29 20/06/05 19/08/02 19/08/09 19/08/16 19/08/23 19/09/13 19/09/27 19/10/04 11/01/61 19/12/13 19/12/20 20/01/17 20/02/28 20/03/06 20/03/13 20/04/10 20/04/17 20/05/01 20/05/08 20/05/15 20/05/22 19/12/27

3. Volatility Indices for Elcertificates markets ; Spot and One Year Forward

Last 60 Weekly observations (week)

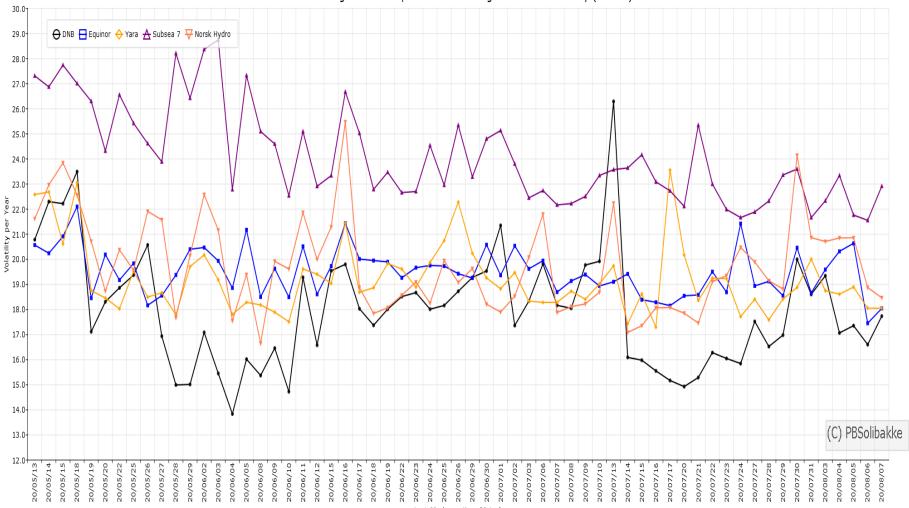
4. Volatility Indices for the Norwegian Index Equity market (OB)



Daily Norwegian Equity Indices/Prices: Forecasting the Latent Volatility (60 tics)

Last 60 days of observations (dates)

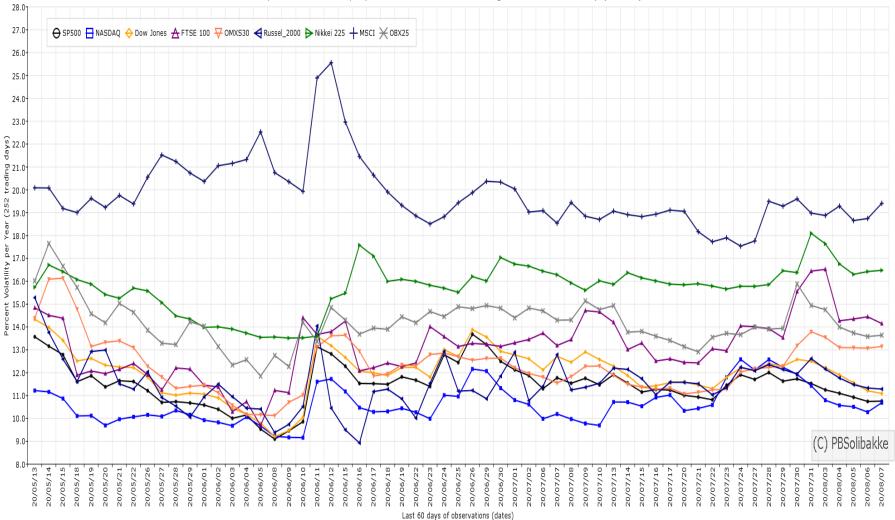
5. Volatility Indices for Norwegian Stock Equity market



Individual Norwegian Stock Equities: Forecasting the Latent Volatility (60 tics)

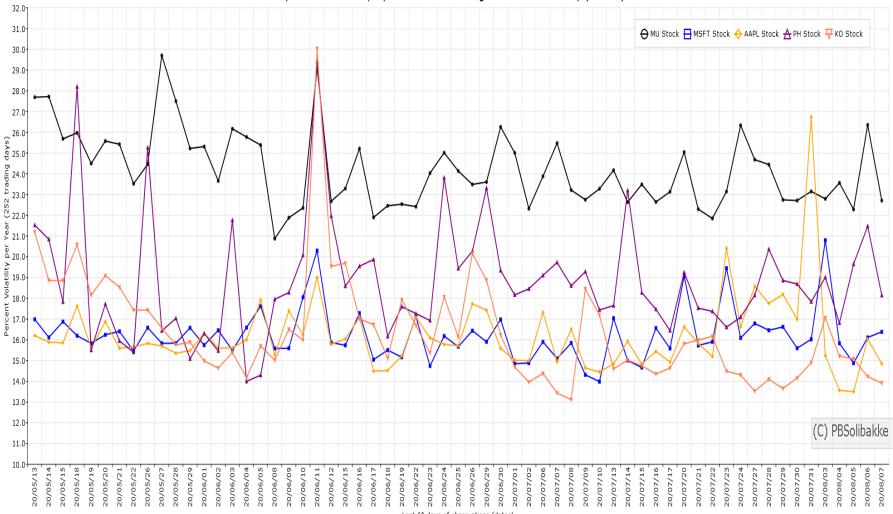
Last 60 observations (dates)

6. Volatility Indices for the International Equity markets (indices)



Daily International Equity Indices/Prices: Forecasting the Latent Volatility (60 tics)

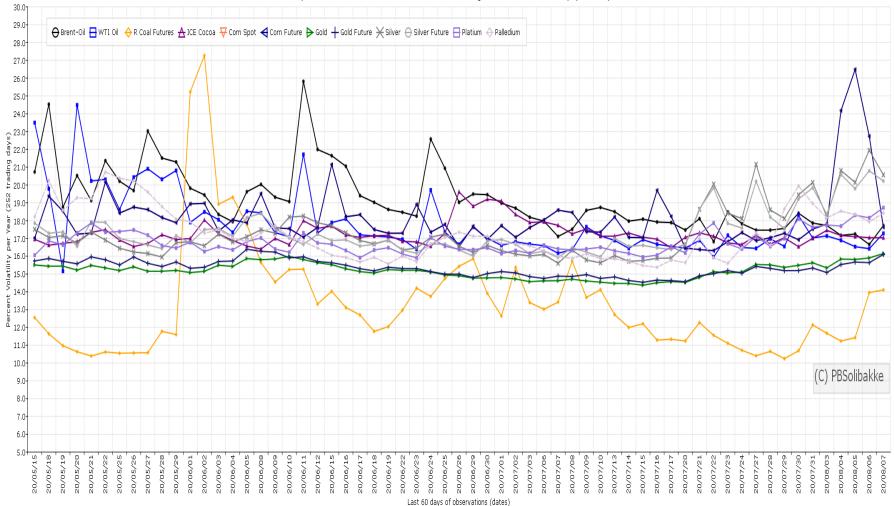
7. Volatility Indices for International Stocks (US)



Daily International Equity Stocks: Forecasting the Latent Volatility (60 tics)

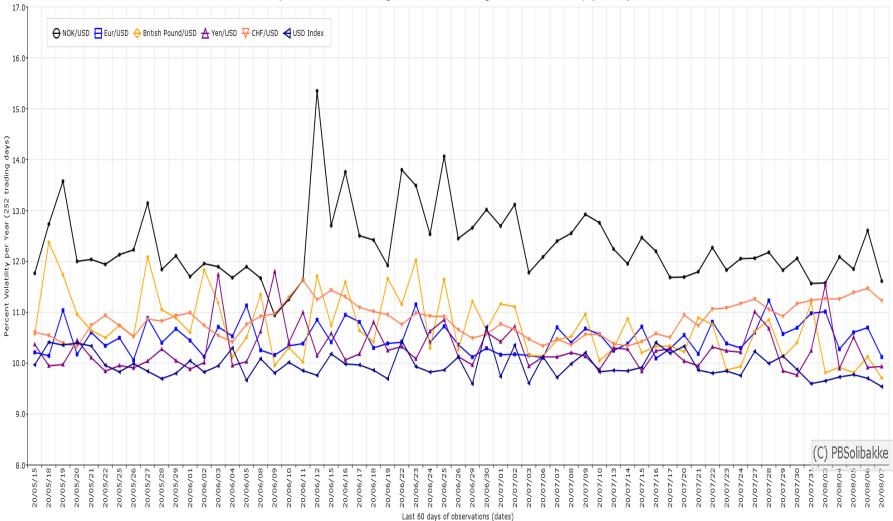
Last 60 days of observations (dates)

8. Volatility Indices for International Commodity markets (the ICE futures)



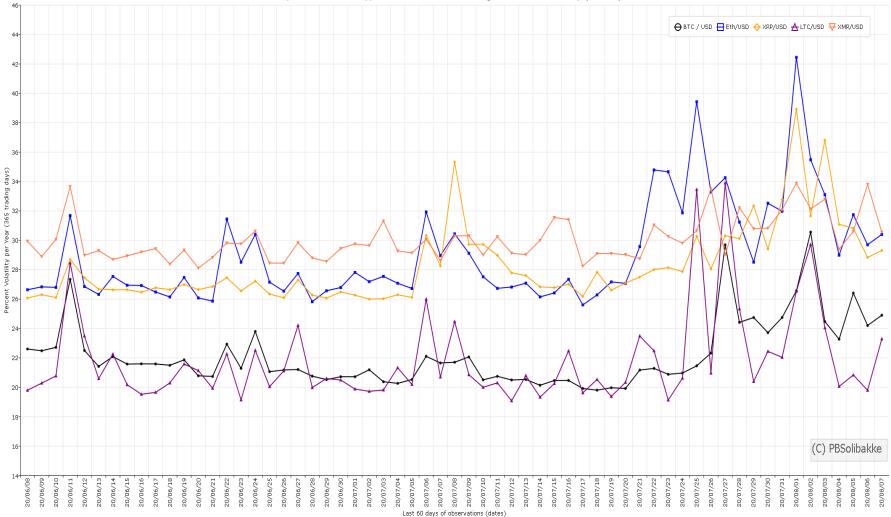
Daily International Commodities: Forecasting the Latent Volatility (60 tics)

9. Volatility indices for International Currency markets



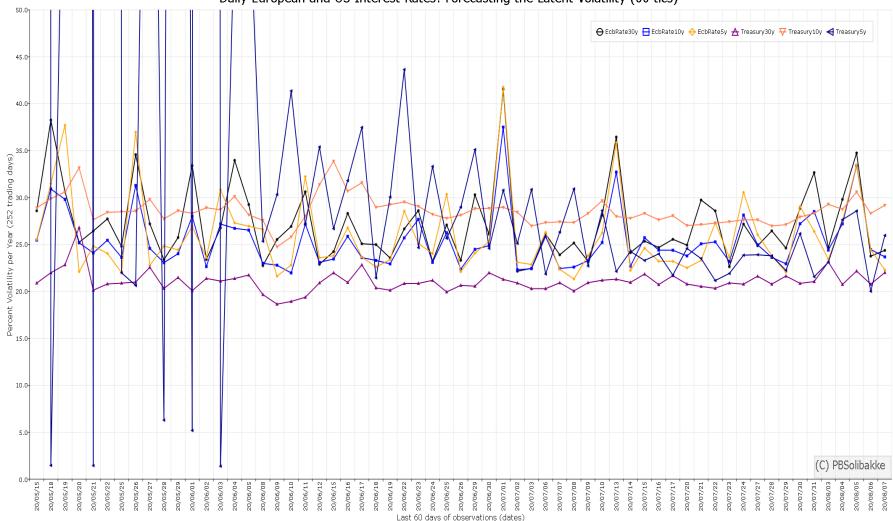
Daily International Exchange Rates: Forecasting the Latent Volatility (60 tics)

10. Volatility Indices for International Crypto Markets



Daily International Crypto Currencies: Forecasting the Latent Volatility (60 tics)

11. Volatility Indices for International Interest Rate Markets



Daily European and US Interest Rates: Forecasting the Latent Volatility (60 tics)

12. Volatility Indices for Norwegian and International Equity Markets

