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)

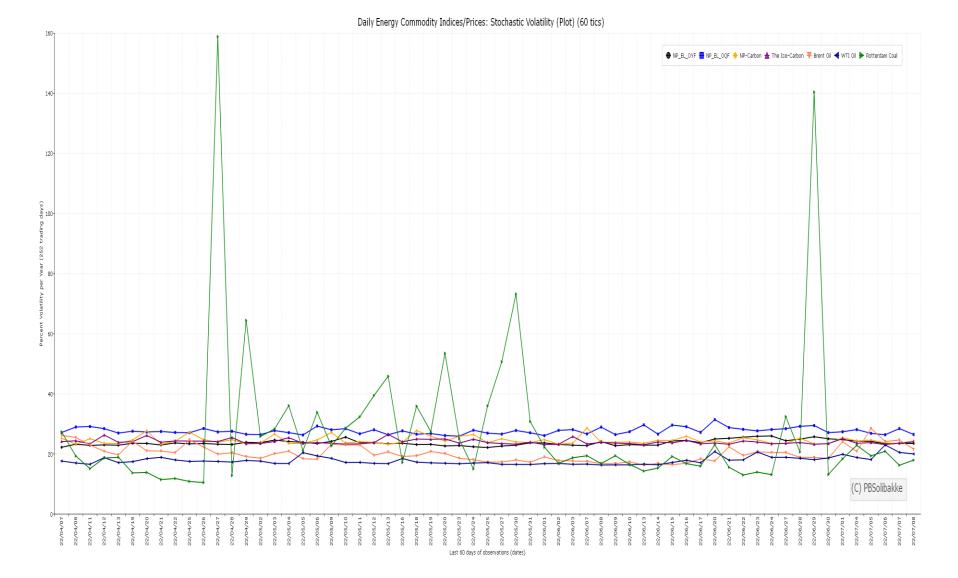
The important application re-projection, which is a form of nonlinear Kalman filtering, can be used to forecast the unobservable of nonlinear latent variables models. The leading example is forecasting the volatility process of continuous time stochastic volatility models (Gallant & Tauchen , 2020).

Jul-22 The indices can be updated hourly/daily (from prices 08.07.2022)

- 1. Volatility indices for Energy Commodities Future markets; Nord Pool and the Ice
- 2. Volatility Indices for Norwegian Salmon markets
- 3. Spot Volatility Indices for Swedish Electricity Certificates markets; Spot and One Year Forward (not available longer)
- 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 /Bonds Markets
- 12. A. Volatility Indices for Euronext ESG Stock indices
- 12. B. Volatility Indices for Bond (non-) ESG indices
- 13. Volatility Indices for Norwegian and International Equity Markets

Cryptocurrency Meaning Explained

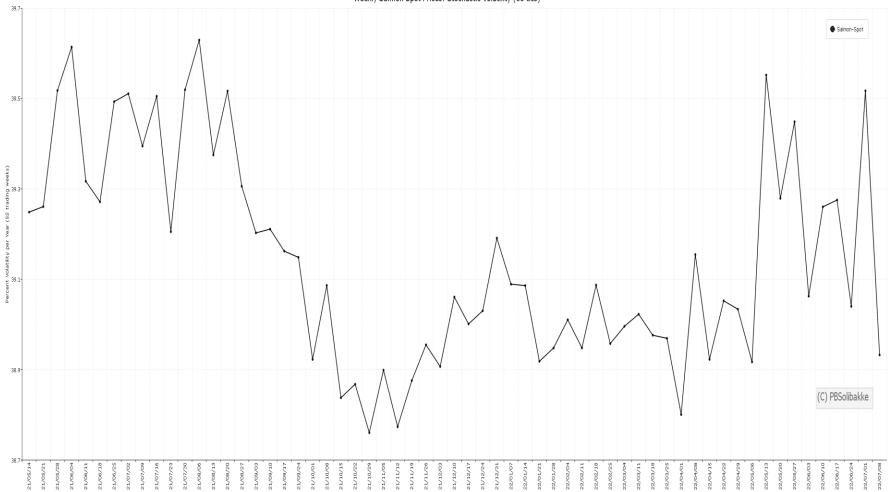
Lots of people engage in Bitcoin trading and Altcoin investments. Not so many of them know that the term 'cryptocurrency' is a direct reference to the fact that their creators use cryptographic and data encryption techniques to create the underlying programming codes. The generation of new units (coins)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



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

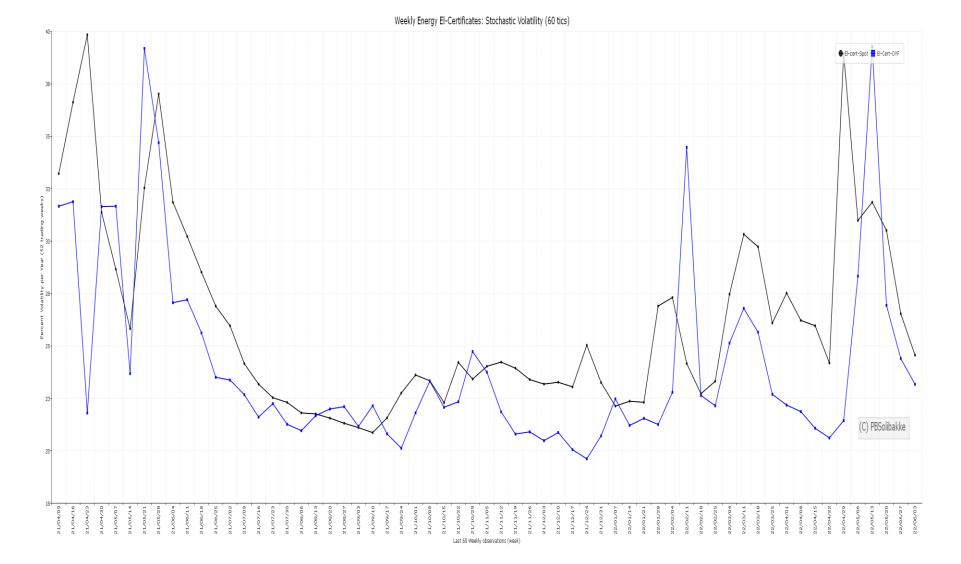
2

2. Volatility Indices for Salmon markets



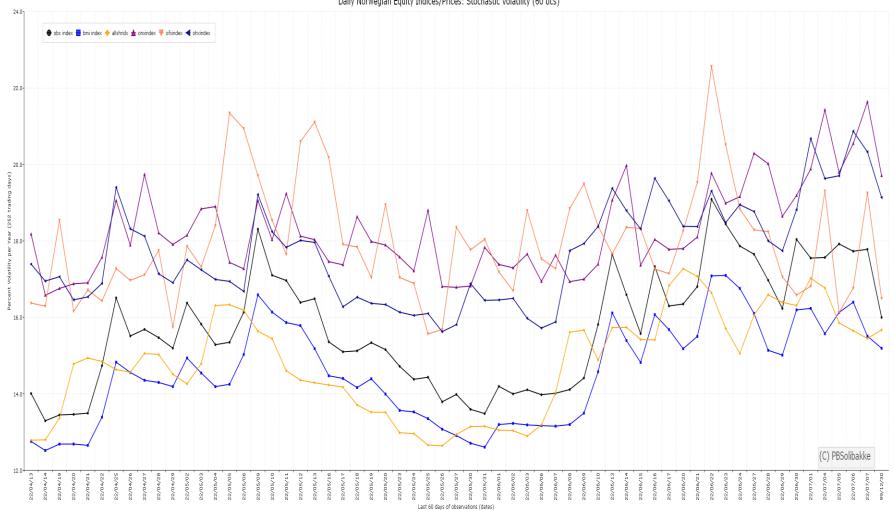
Last 60 Weekly observations (week)

Weekly Salmon Spot Prices: Stochastic Volatility (60 tics)



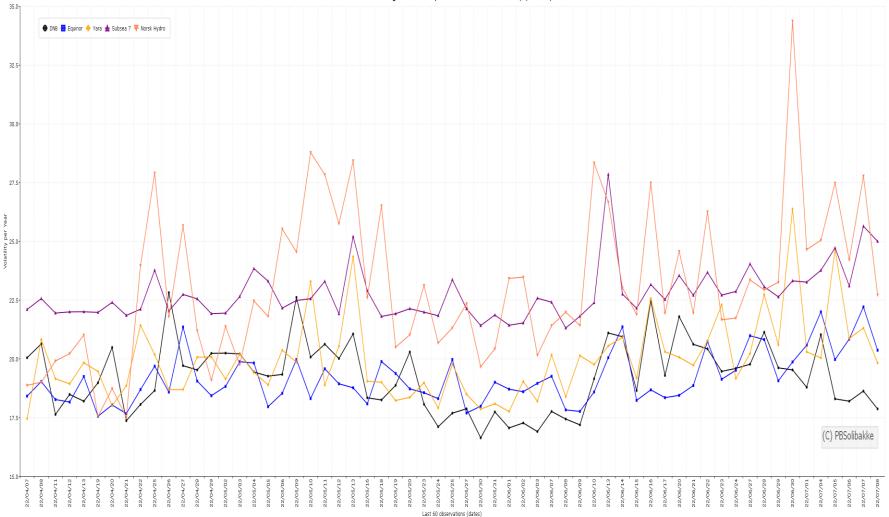
3. Volatility Indices for Electricity certificates markets; Spot and One Year Forward

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



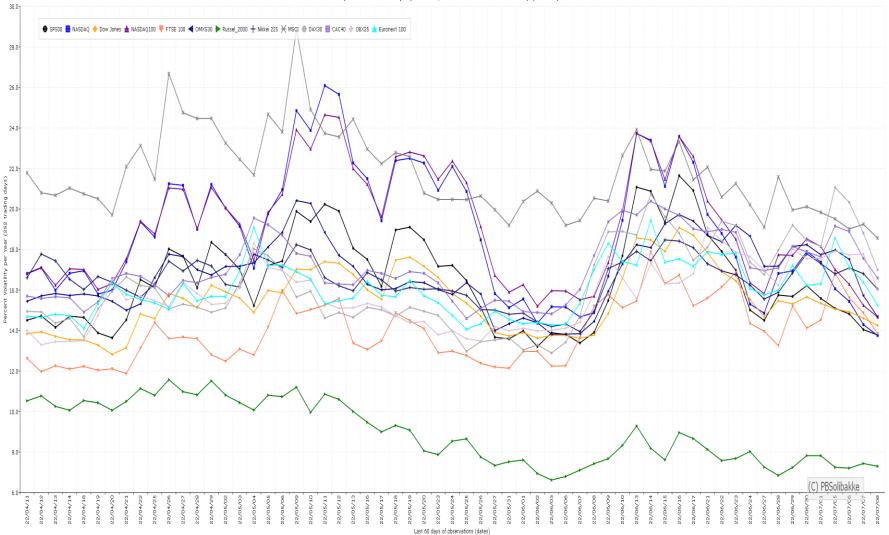
Daily Norwegian Equity Indices/Prices: Stochastic Volatility (60 tics)

5. Volatility Indices for Norwegian Stock Equity market



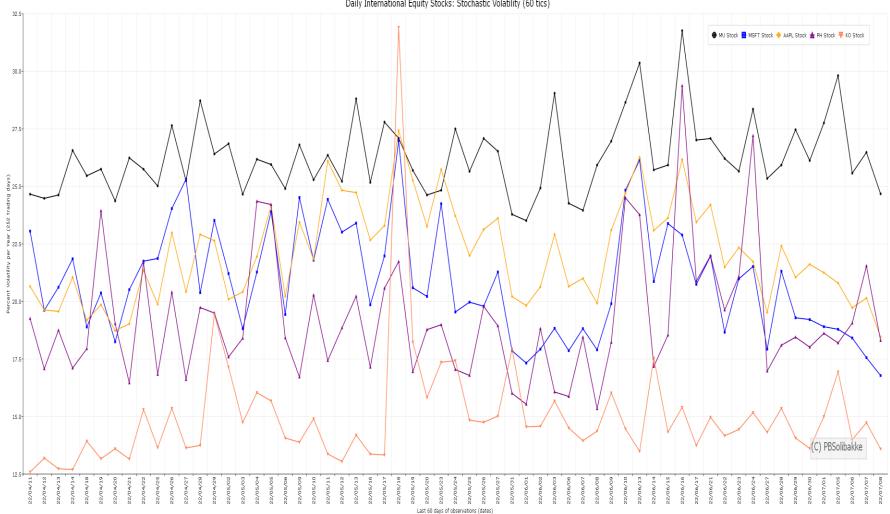
Individual Norwegian Stock Equities: Stochastic Volatility (60 tics)

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



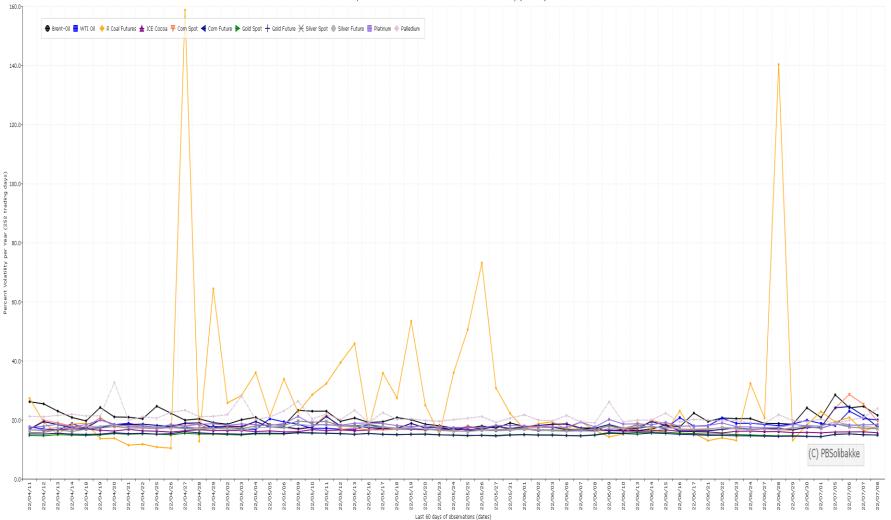
Daily International Equity Indices/Prices: Stochastic Volatility (60 tics)

7. Volatility Indices for International Stocks (US)



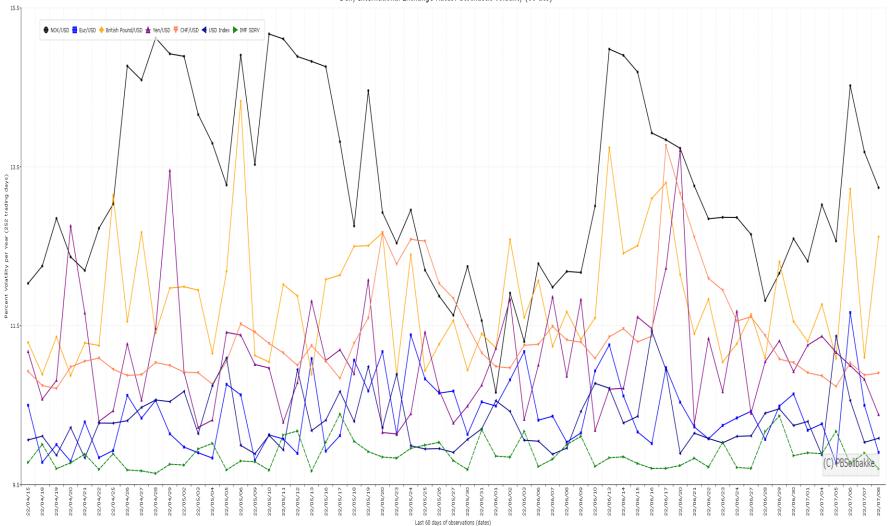
Daily International Equity Stocks: Stochastic Volatility (60 tics)

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



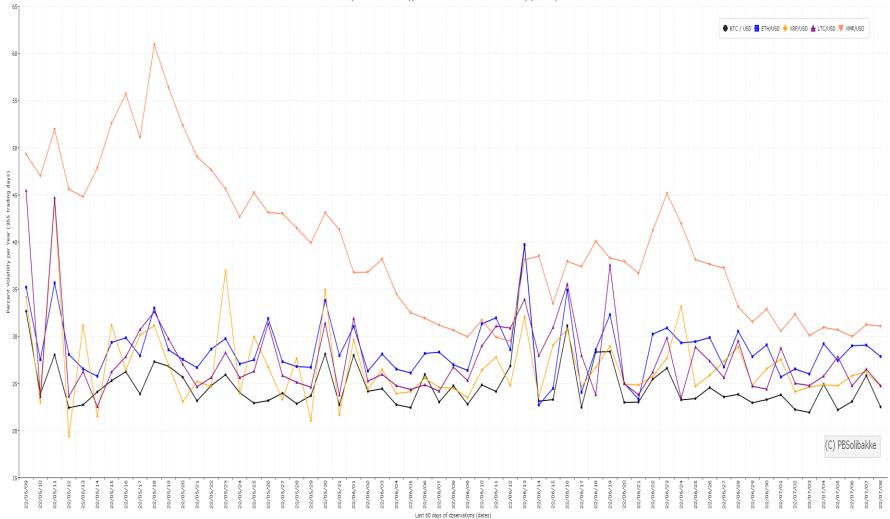
Daily International Commodities: Stochastic Volatility (60 tics)

9. Volatility indices for International Currency markets



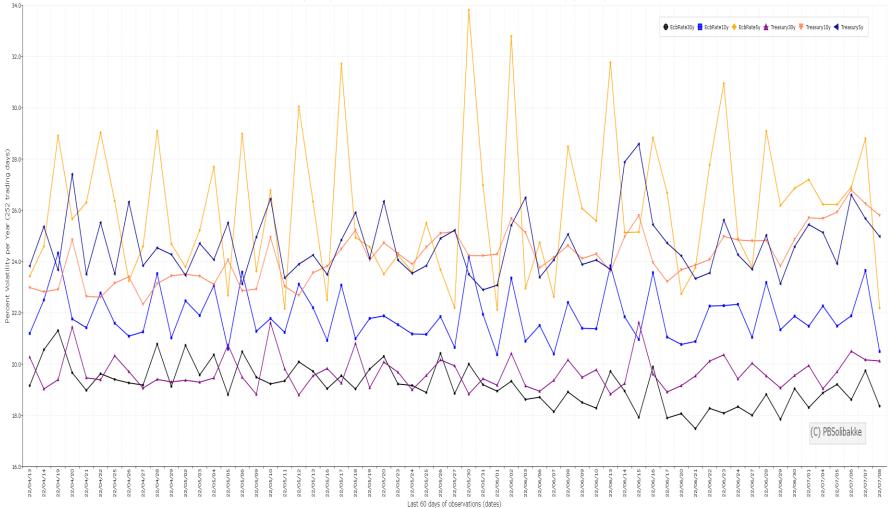
Daily International Exchange Rates: Stochastic Volatility (60 tics)

10. Volatility Indices for International Crypto Markets

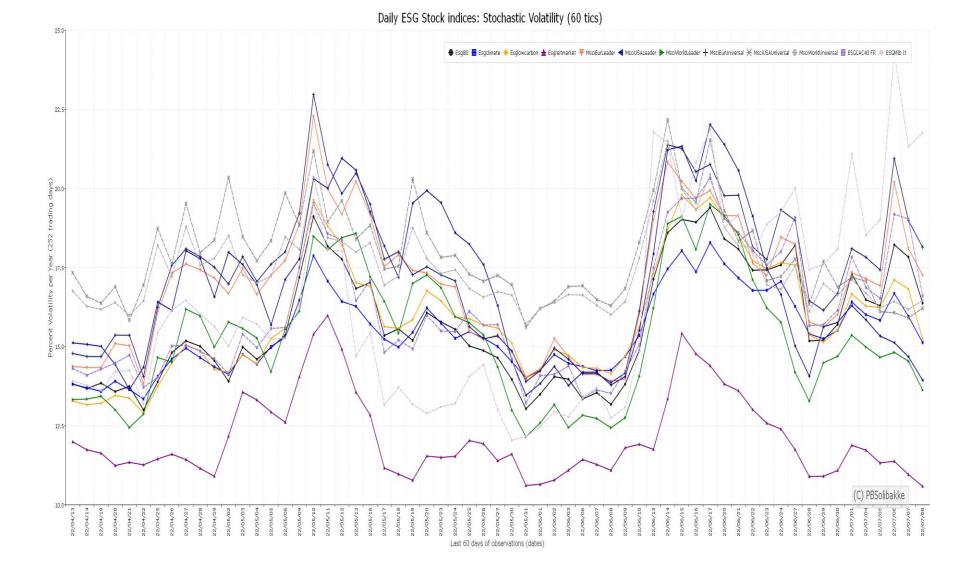


Daily International Crypto Currencies: Stochastic Volatility (60 tics)

11. A. Volatility Indices for International Interest Rate / Bond Markets

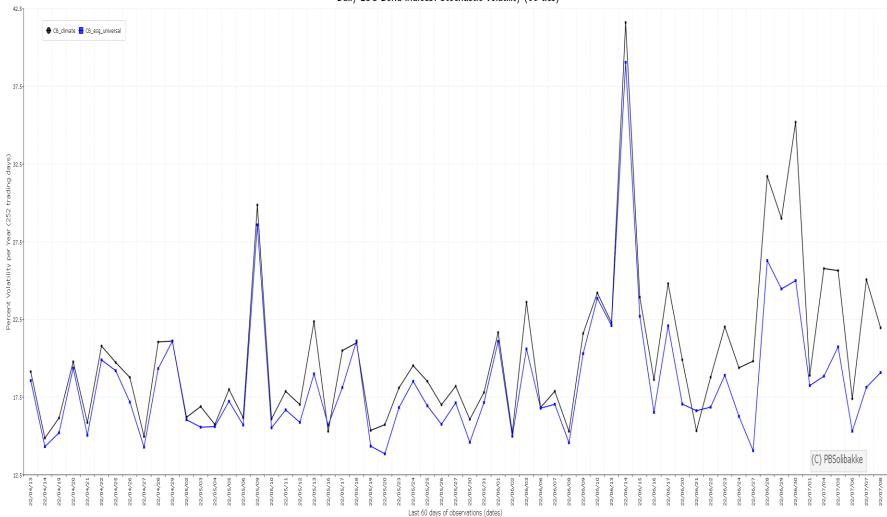


Daily European and US Interest Rates / Bonds: Stochastic Volatility (60 tics)



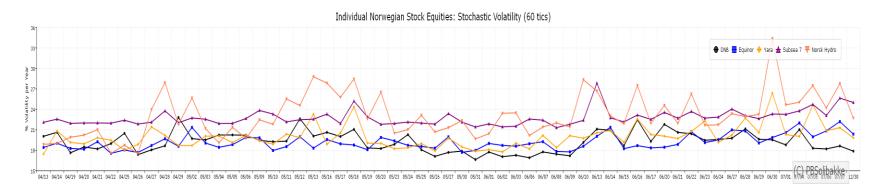
12. A. Volatility Indices for Euronext/MSCI ESG Stocks (Large 80, Climate, Low Carbon)

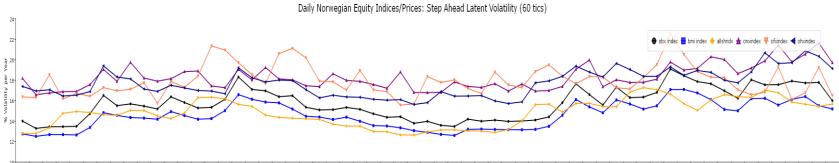
12. B. Volatility Indices for Euronext BONDS (CB ESG Climate, CB ESG Universal)

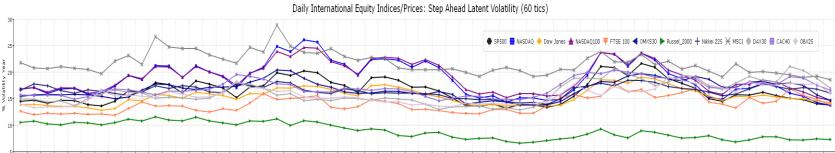


Daily ESG Bond indices: Stochastic Volatility (60 tics)

13. Volatility Indices International Stocks and Indices







Last 60 days of observations (dates)