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).

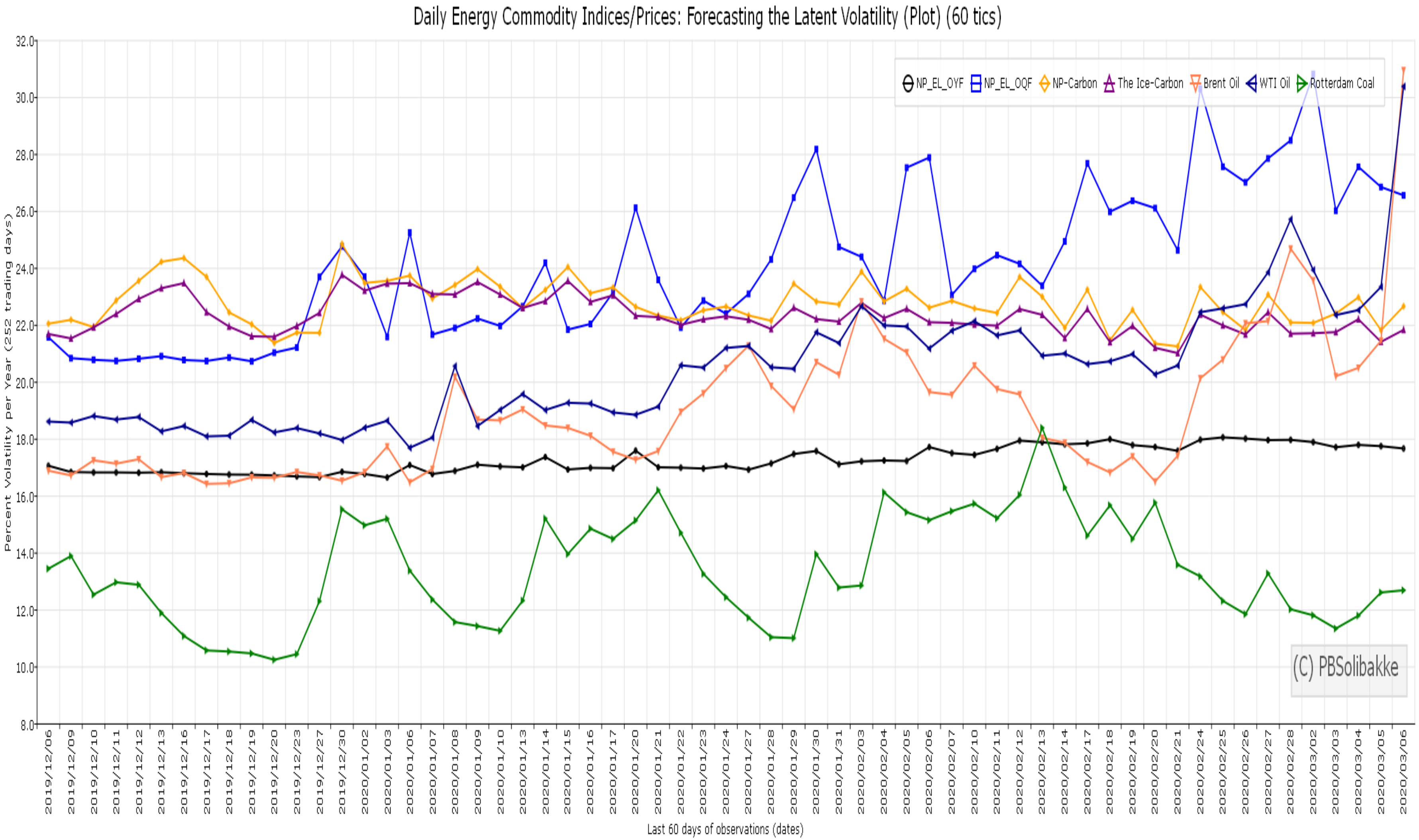
Mar-20 The indices can be updated hourly/daily (from prices 06.03.2020)

1. Volatility indices for Energy Commodities - Future markets ; Nordpool and the Ice
2. Volatility Indices for Salmon markets
3. Spot Volatility Indices for 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 International Currency markets
8. Volatility Indices for International Commodity markets (the ICE futures)
9. Volatility Indices for International Crypto Markets

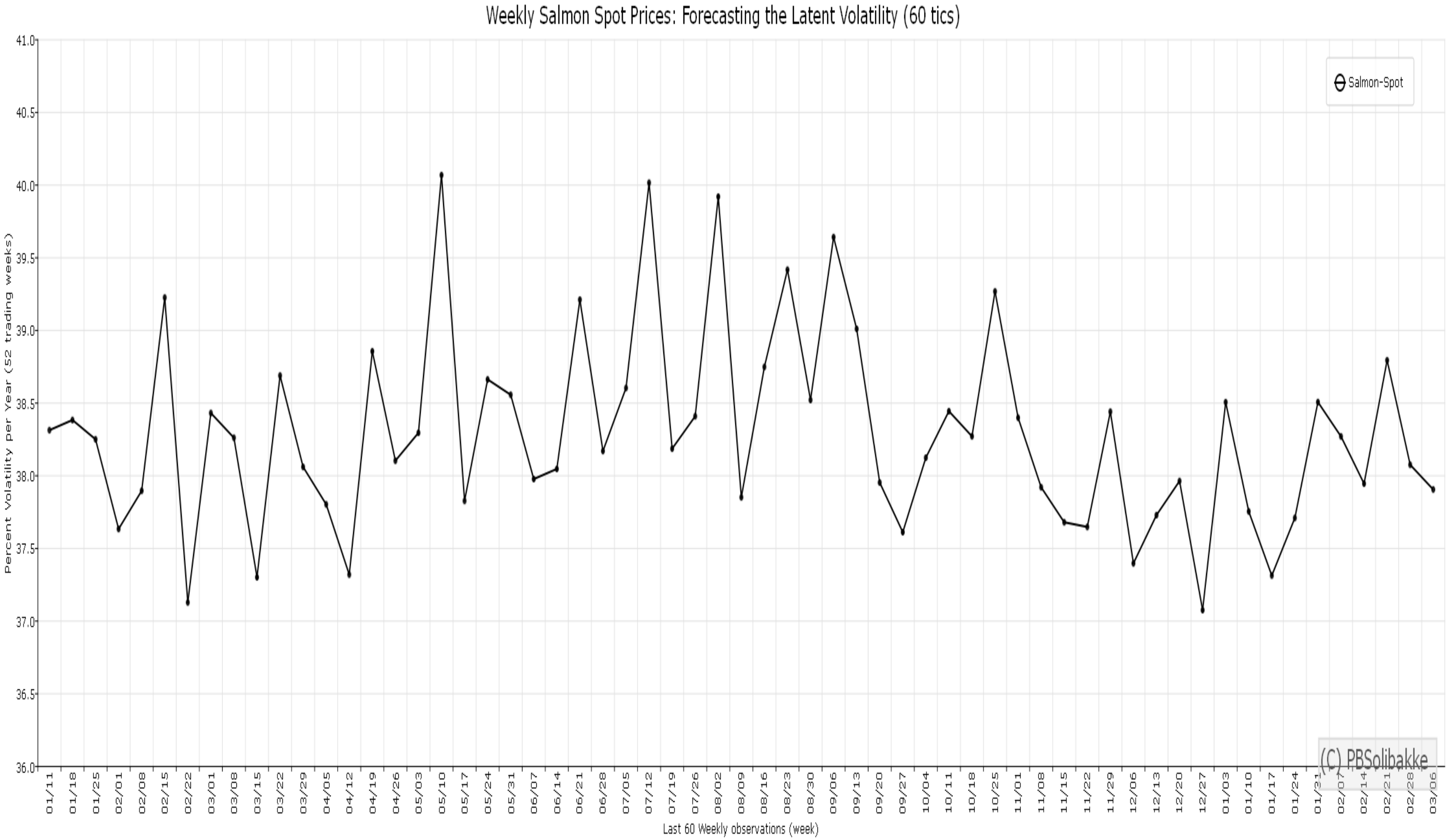
Cryptocurrency Meaning Explained

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.

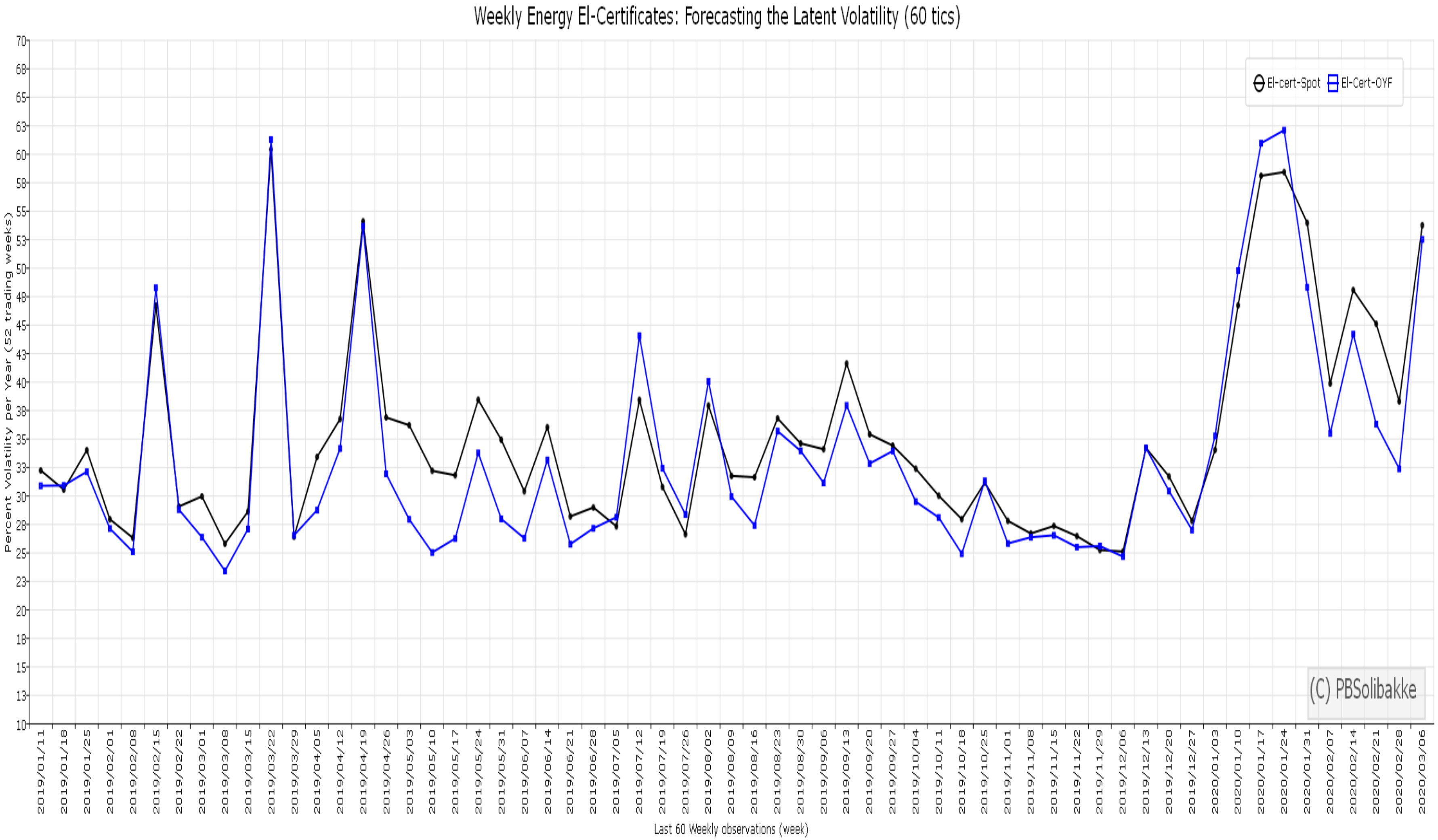
1. Volatility indices for Energy Commodities - Future markets; Nordpool and the Ice



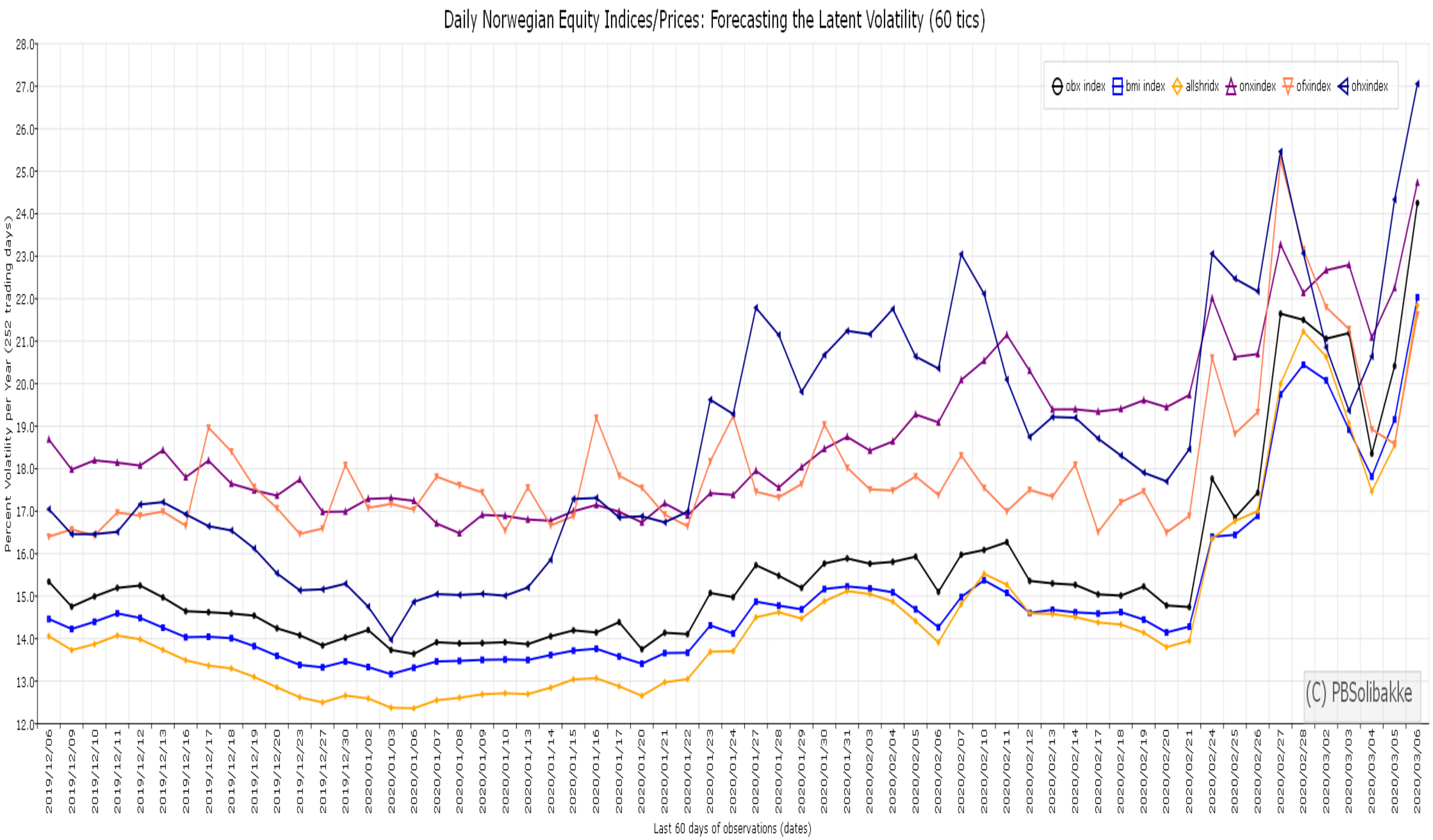
2. Volatility Indices for Salmon markets



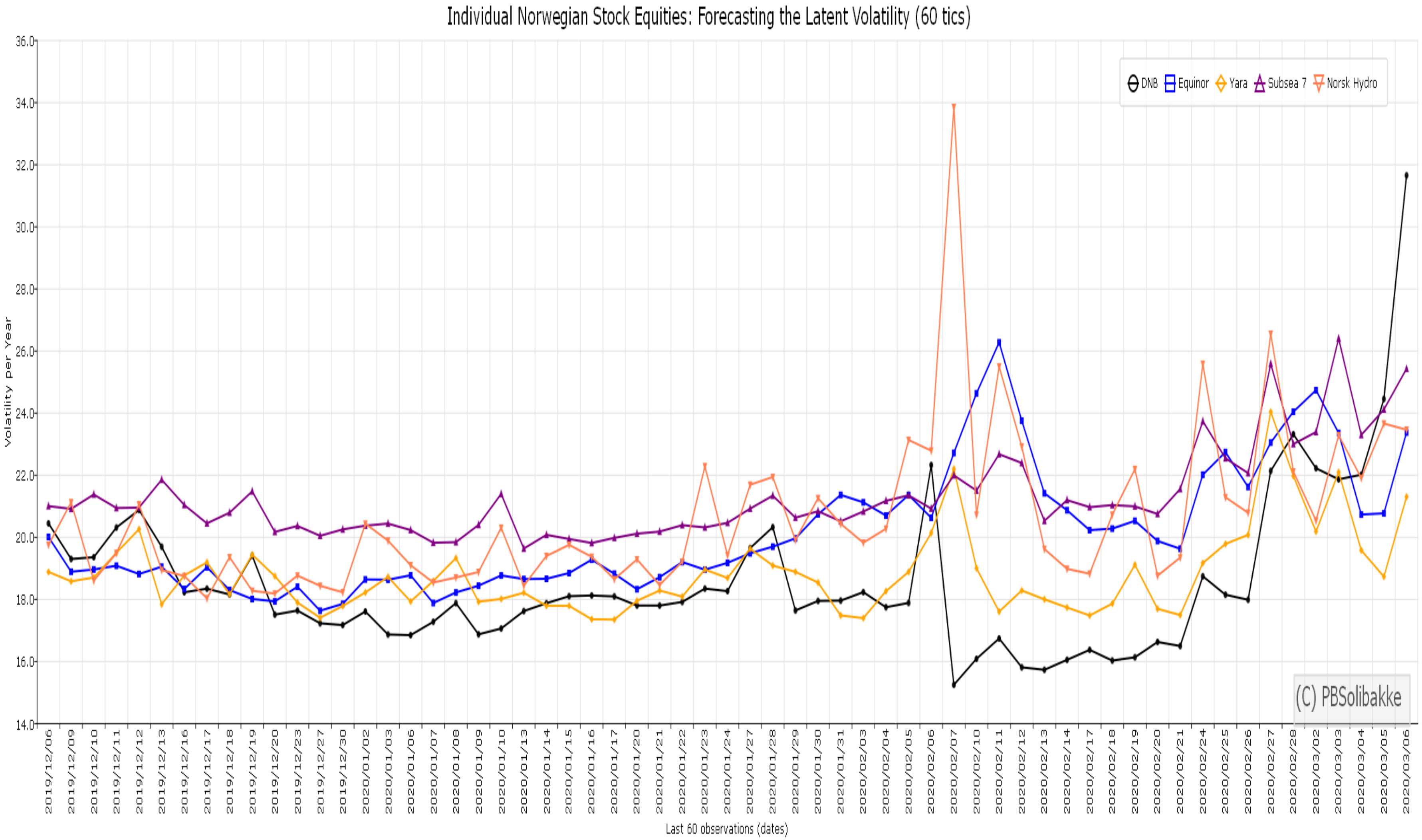
3. Volatility Indices for Elcertificates markets ; Spot and One Year Forward



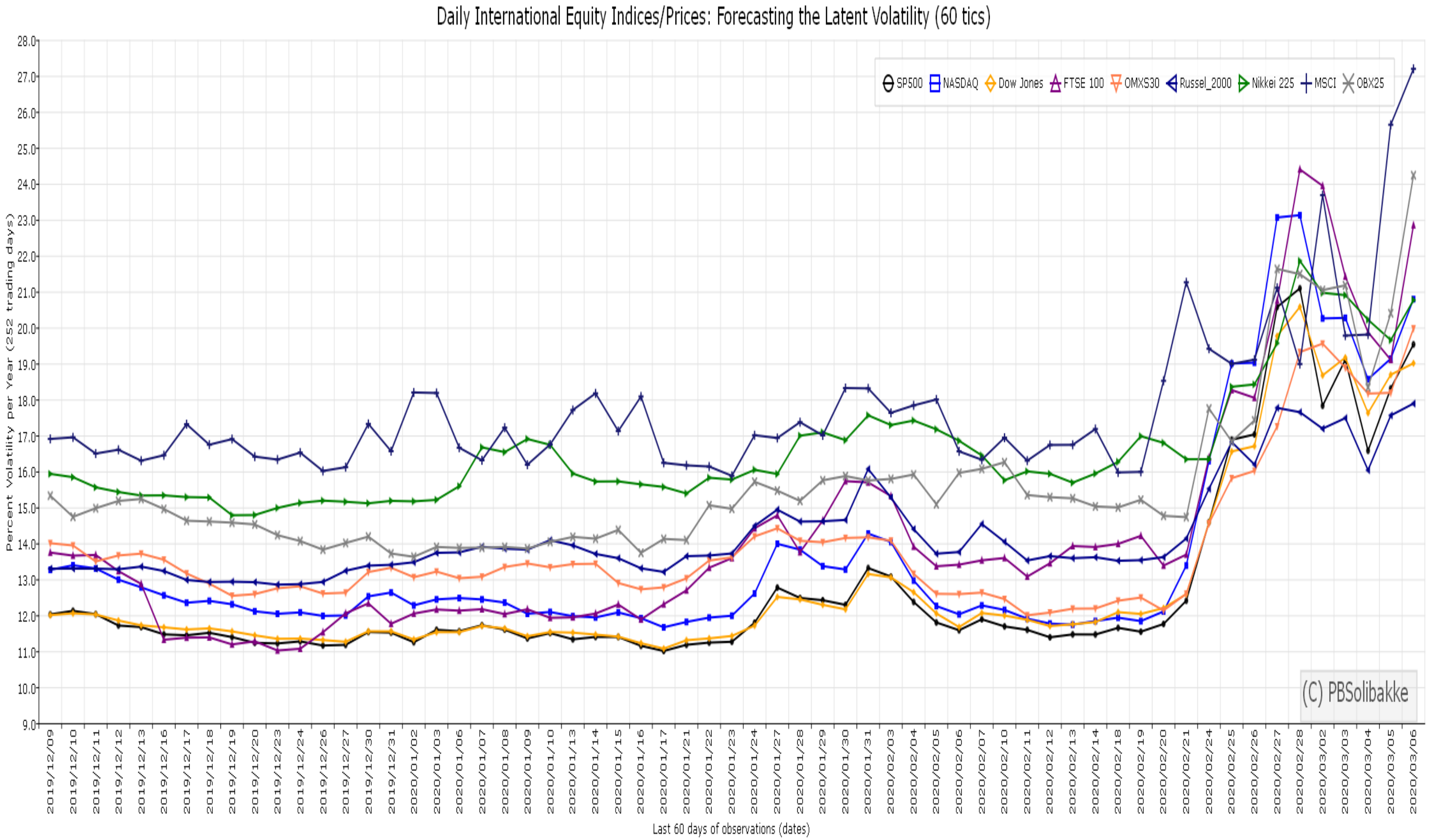
4. Volatility Indices for the Norwegian Index Equity market (OB)



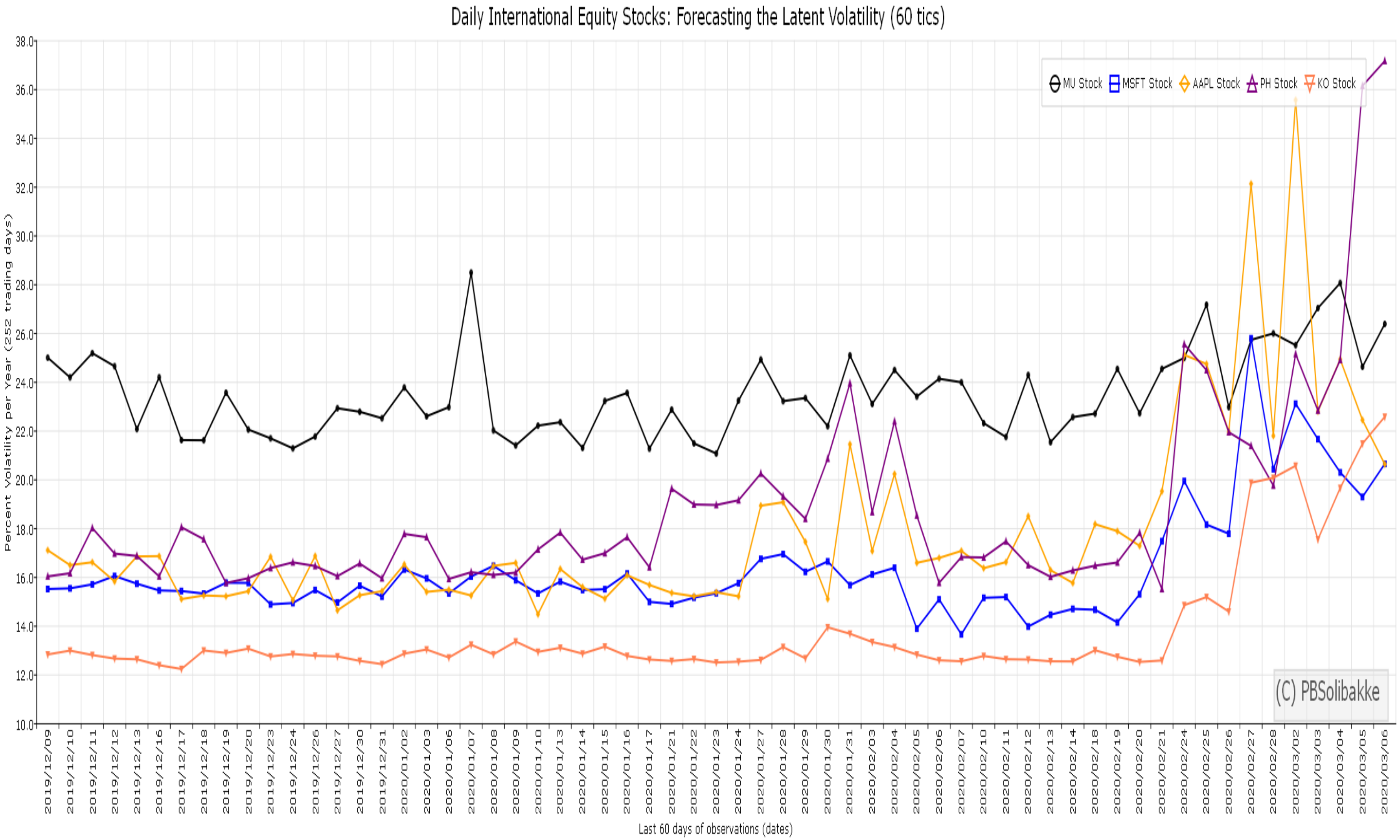
5. Volatility Indices for Norwegian Stock Equity market



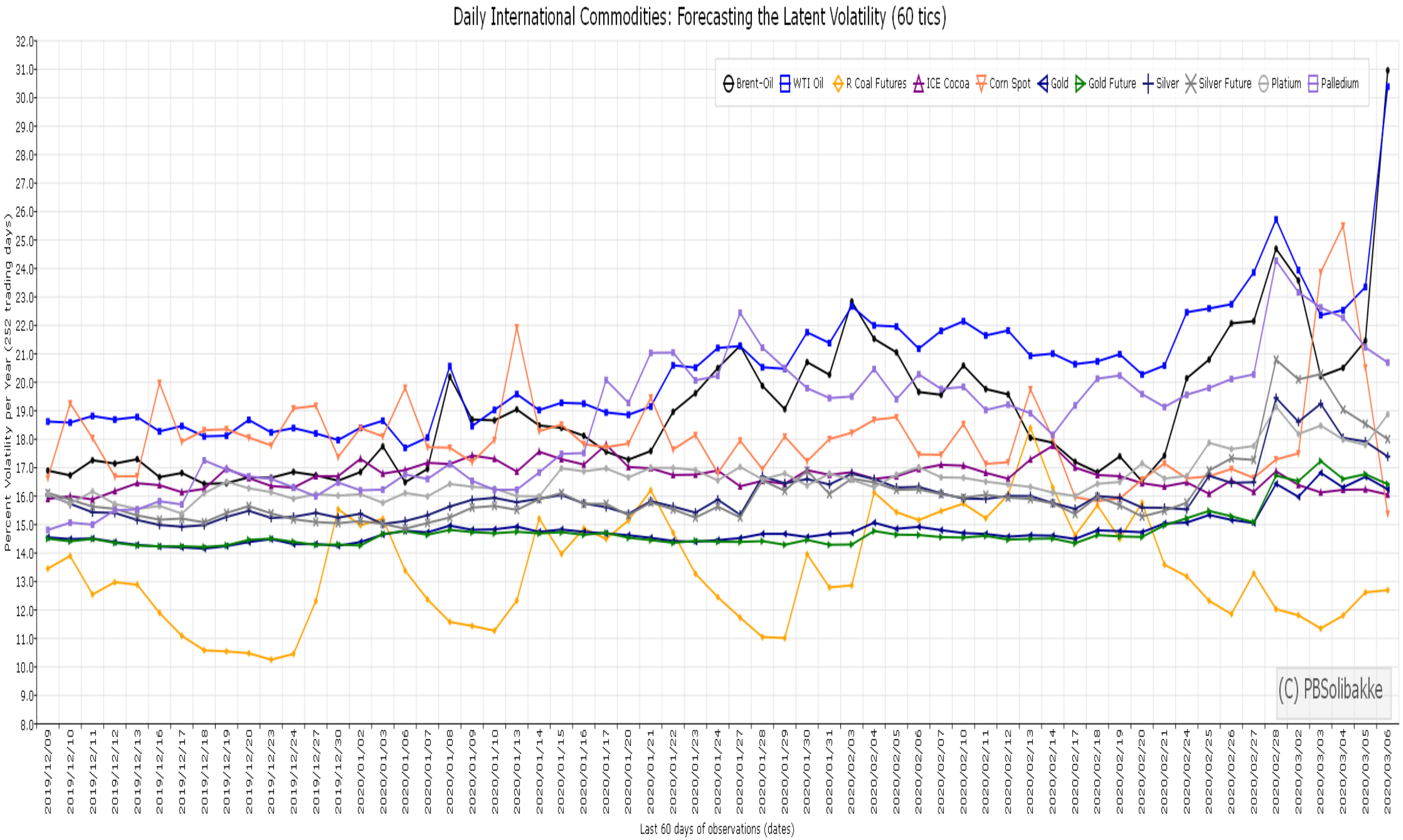
6. Volatility Indices for the International Equity markets (indices)



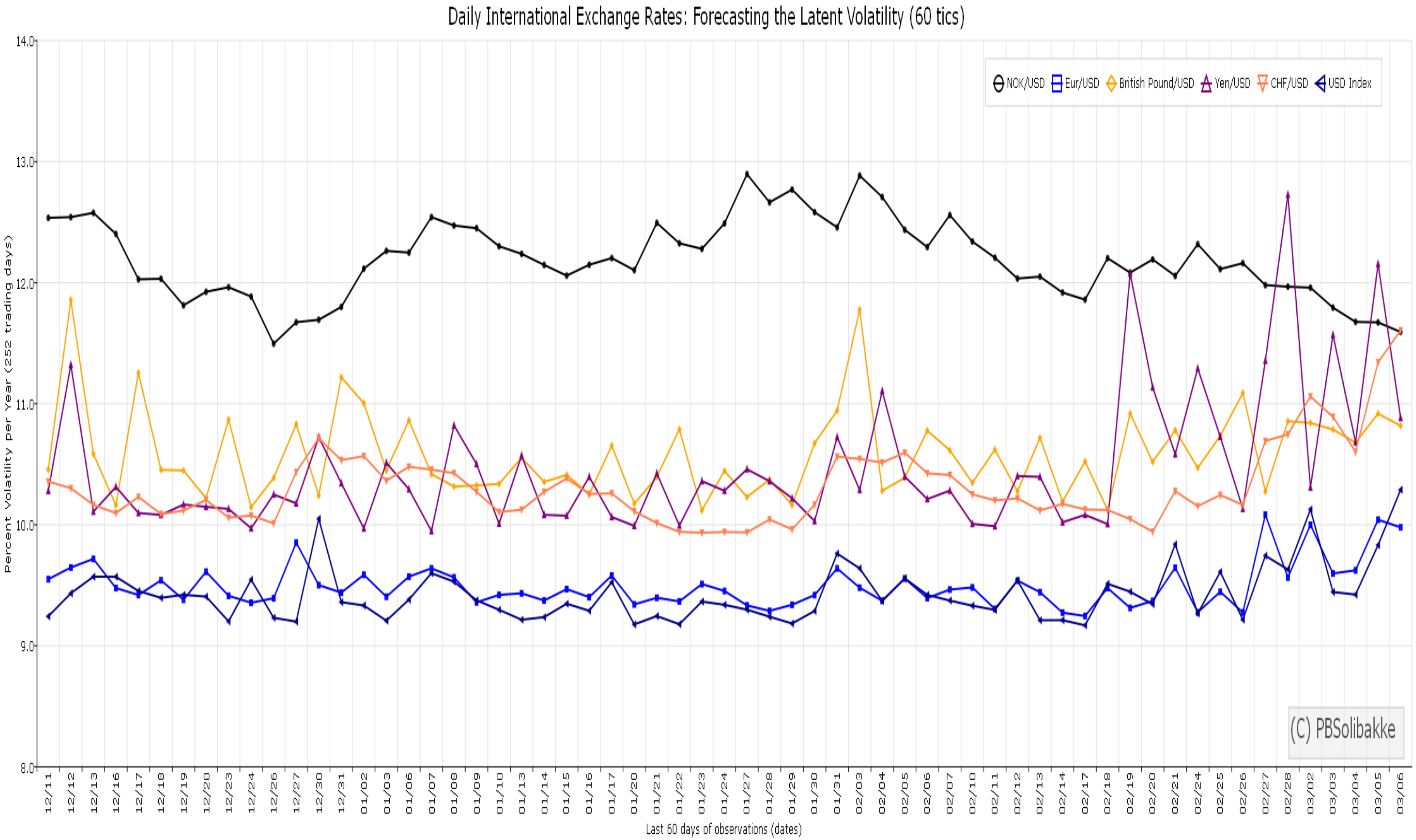
7. Volatility Indices for International Stocks (US)



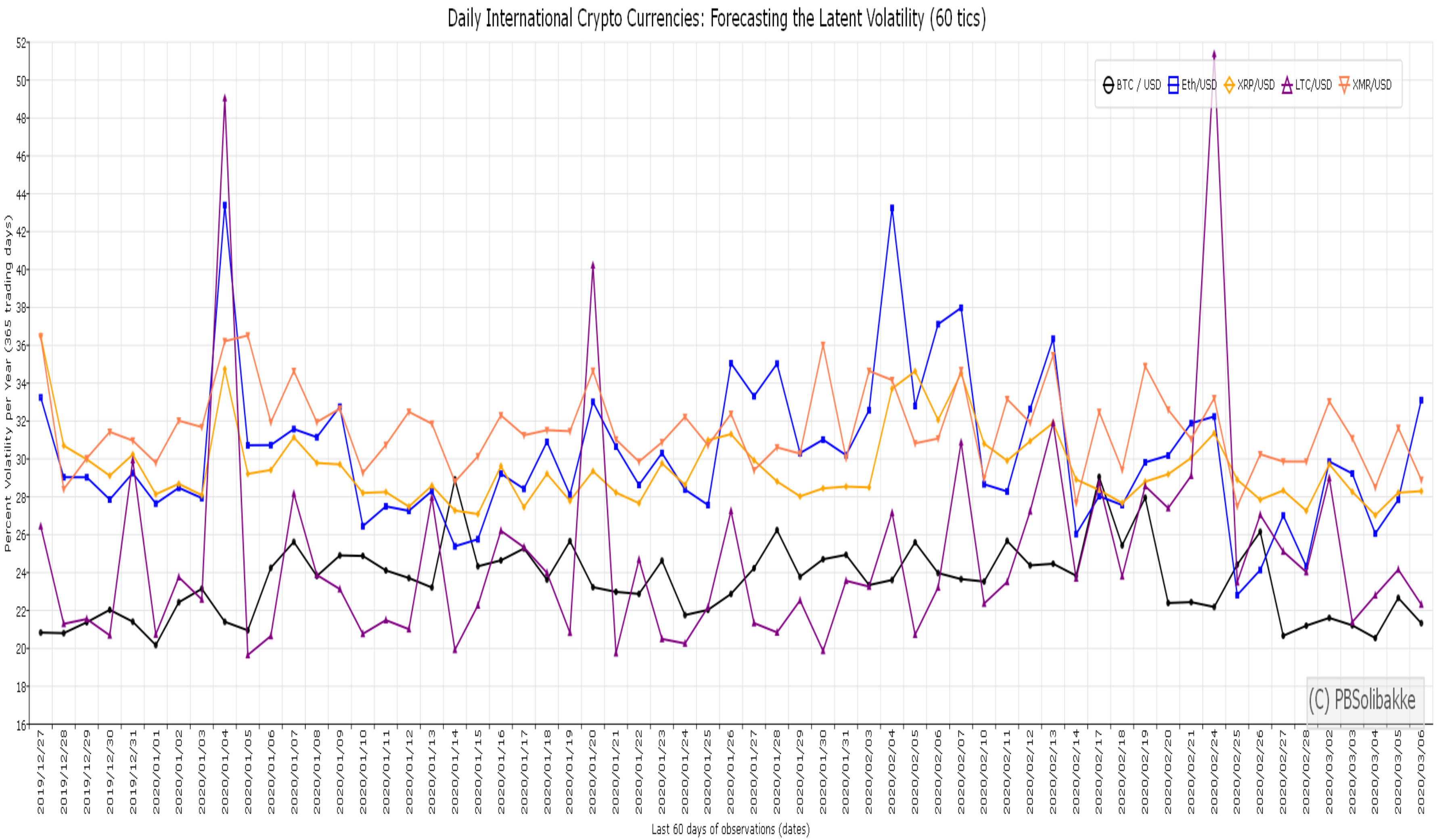
8. Volatility Indices for International Commodity markets (the ICE futures)



9. Volatility indices for International Currency markets

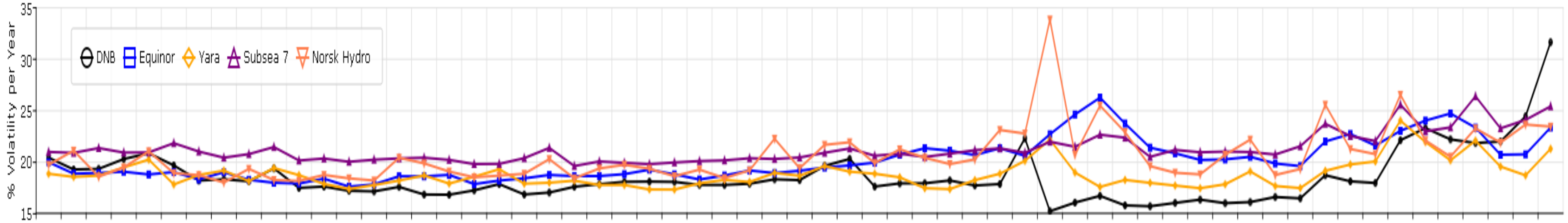


10. Volatility Indices for International Crypto Markets

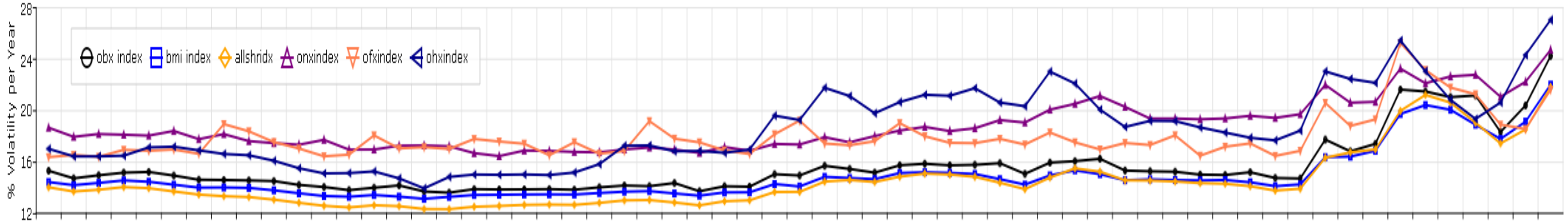


11. Volatility Indices for International Equity Markets

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



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



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