Notes on the CBOE Volatility Index S&P 500 (VIX) Series Forecast

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Kara Naccarelli

Moody's Analytics introduced a forecast for the CBOE Volatility Index S&P 500 (VIX).

Equation Specification

Dependent Variable: FCBOEVIXQ_US
Method: Least Squares
Date: 09/30/16   Time: 14:14
Sample (adjusted): 1990Q1 2016Q2
Included observations: 106 after adjustments

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	6.737067	0.472614	14.25490	0.0000
FSPVOL_US	13.32641	0.427234	31.19227	0.0000

R-squared	0.903432	Mean dependent var	19.79262
Adjusted R-squared	0.902503	S.D. dependent var	7.237471
S.E. of regression	2.259863	Akaike info criterion	4.487173
Sum squared resid	531.1261	Schwarz criterion	4.537427
Log likelihood	-235.8202	Hannan-Quinn criter.	4.507541
F-statistic	972.9577	Durbin-Watson stat	1.192452
Prob(F-statistic)	0.000000		

*Mnemonics referenced in the above equation, e.g. FET, can be defined using the Mnemonic 411 feature on DataBuffet. Please contact Help@economy.com for assistance.