This data set contains the data and all programs used for the paper "Modeling and predicting the market volatility index in emerging markets: The case of Korea"

1. Vkospi3.txt: the data

2. vkospi1.wf1: EViews Workfile containing the estimation results of all models in Table 3.

3. forecasting_Vkospi_m1.m - forecasting_Vkospi_m7.m: seven MATLAB codes from m1 to m7 for out-of-sample forecasting. forecasting_Vkospi_mk.m is forecasting code for model k.

4. F1_14008.txt: 1-step ahead forecasts of seven models (from m1 to m7, columns 2-8) and corresponding actual value of logarithm of VKOSPI (column 1)

5. F5_13968.txt: 5-step ahead forecasts of seven models (from m1 to m7, columns 2-8) and corresponding actual value of logarithm of VKOSPI (column 1)

6. F10_1391.txt: 10-step ahead forecasts of seven models (from m1 to m7, columns 2-8) and corresponding actual value of logarithm of VKOSPI (column 1)

7. F22_13798.txt: 22-step ahead forecasts of seven models (from m1 to m7, columns 2-8) and corresponding actual value of logarithm of VKOSPI (column 1)

8. dmw.prg: GAUSS code for DMW test