Volatility Python Project Notes

Note: Try to recreate the surface methodology by FactSet, the pdf is saved in study

FactSet Article

* <https://insight.factset.com/hubfs/White%20Papers/Implied_Volatility_Surface_WP.pdf>
* Calculate American options using Cox-Ross-Rubinstein Binomial Option Pricing Model (BOPM) with a 50-step binomial tree
* European use black scholes
* Filter: No ITM options, no options where IV cant be calculated

Skew module

* Try to redesign it so we use the strategy pattern
* SkewParameterizaion can be out context class that has method .parameterize()