VolSurf Project

Language: Python

Present VolSurf data in a visually intenlligent way.

X-Axis: DTE (Day to expiration)

Y-Axis: Strike

Z-Axis: IV (implied volatility)

You also need to draw a line or transparent vertical surface (cross Y-Axis) to indicate the stock-spot price.

One possible idea for a better presentation of the 3-D graph (Z-Axis on X-Y plane) is to show a slow rotating view and output it as a GIF file.

Additional: we can include the IV value of previous trading day, and you present it on the same graph in a way that can highlight the change or shift in volatility.

Input: VolSurf.sql (historical data is VolSurf\_Hist.sql)

Output: <Symbol>.gif, eg: AAPL.gif