Implied Volatility Surface Visualizer

Interactive 3D Volatility Explorer

Overview

A real-time tool that builds and visualizes the full implied volatility(IV) surfaces from live options chains. Visualize volatility smile/skew and term structure instantly for any ticker.
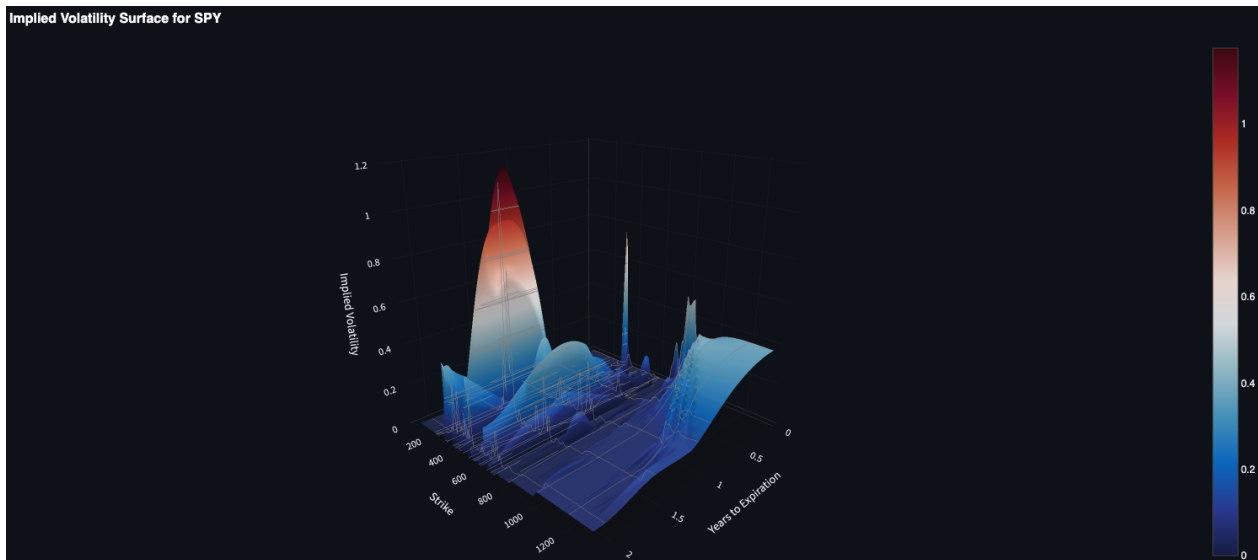
Key Features

- Interactive 3D surface (Plotly)
- Strike and Moneyness display modes
- Plot volatility heatmap
- Support trade securities like stocks/ETFs etc..(e.g. SPY, AAPL, TSLA, PLTR)
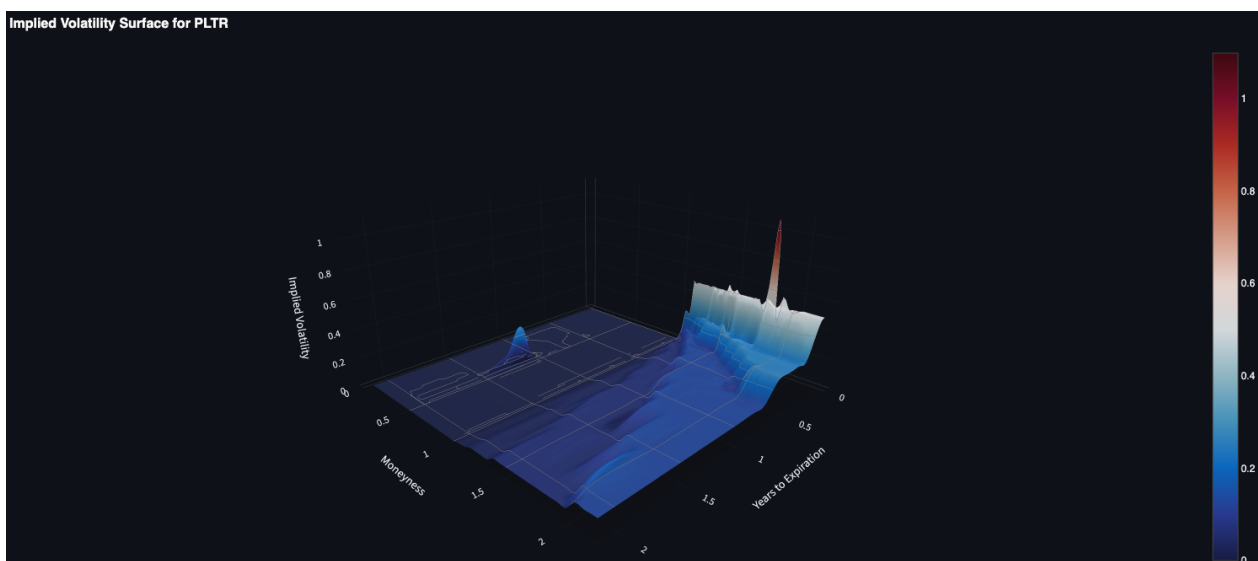- Live data via yfinance
- One-click export (PNG/PDF)

Tech Stack

Python • Streamlit • Plotly • Pandas • NumPy • yfinance

Live access: https://implied-vol-surface.streamlit.app (might take 1-2 min to wake)

e.g. Implied Volatility Surface for SPY

e.g. Implied Volatility Surface for PLTR with moneyness

github.com/mdu827/ImpliedVolatility-surface

http://t.me/vespasianvindex