General guidance:

* This project has to be coded in Python using Pandas, Numpy, Scipy pkgs etc.
* To be evaluated, it has to be able to run on our platform. So feel free to specify the Python version and pkgs versions you are using for us to create the same env to run your code.
* Well organized code would be appreciated.

Project:

Clean the raw data (sent along in the csv) and calculate the implied volatilities for each option contract under Black-Scholes model using mid quotes.

Hint:

* Be careful with the inputs of the BS model: which inputs are observable and which are not.
* You can find the missing inputs (you think are missing and indeed needed) from elsewhere.
* To calculate implied volatility, 3rd-party packages can be used; but in general there will be points added if building your own.

Generate standardized volatility surface for 1W, 1M, 2M, 3M, 6M, 12M and spot moneyness 80% - 120% with 5% increment.

Bonus question: generate standardized volatility surface for 1W, 1M, 2M, 3M, 6M, 12M and call delta 5 – 95 with 5 increment.