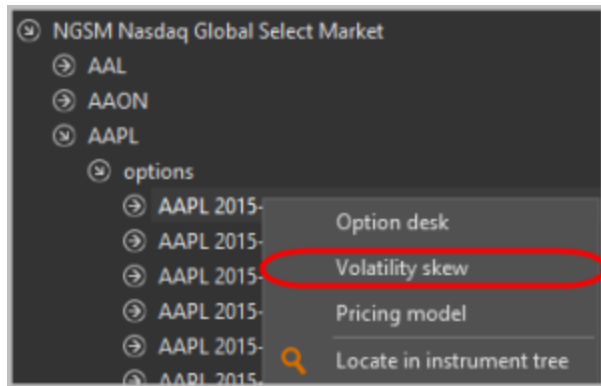
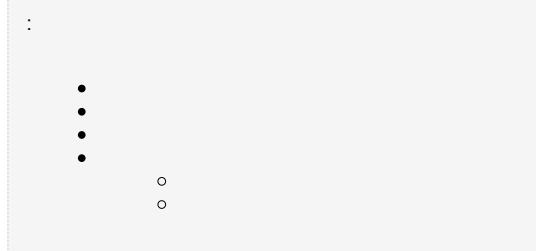


- . . :

1. ;
2. ;
3. **Volatility skew** (. 1) .

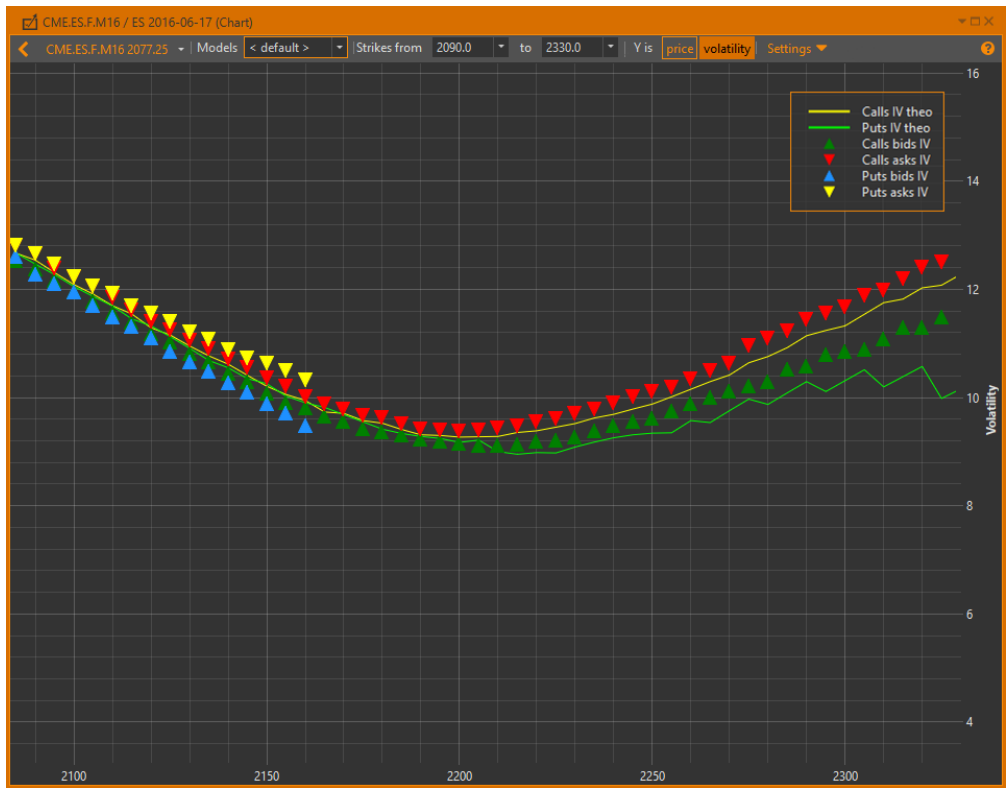


1 -



(. 2). (OX) , (OY) - / .

.



2 –

:

- – ;
- – .



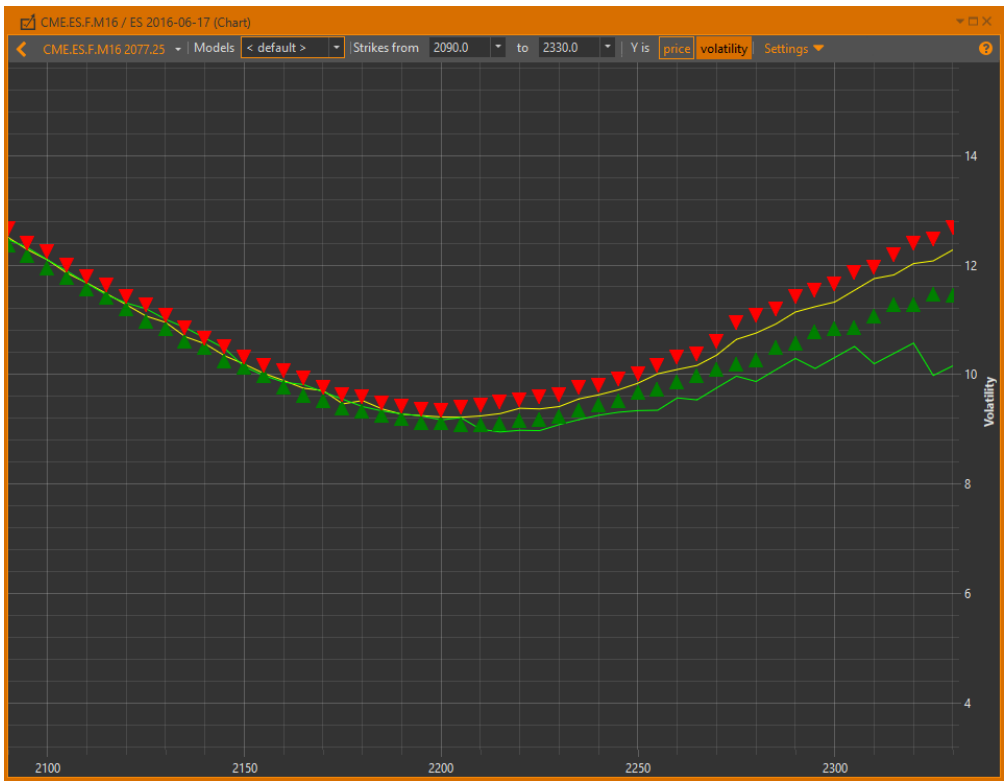
:

- – ;
- – .

default. :

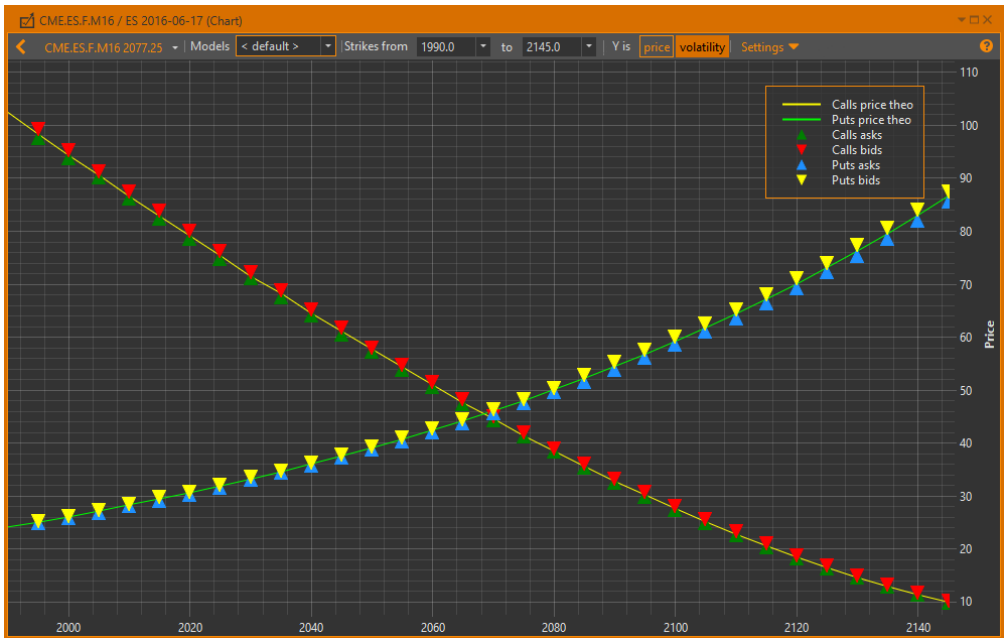
- . QUIK CGate . CQG, Interactive Brokers, IQFeed OptionWorkshop,
- : Black-Scholes , Black .

3 IV .



3 – IV

Y is price.



5 –

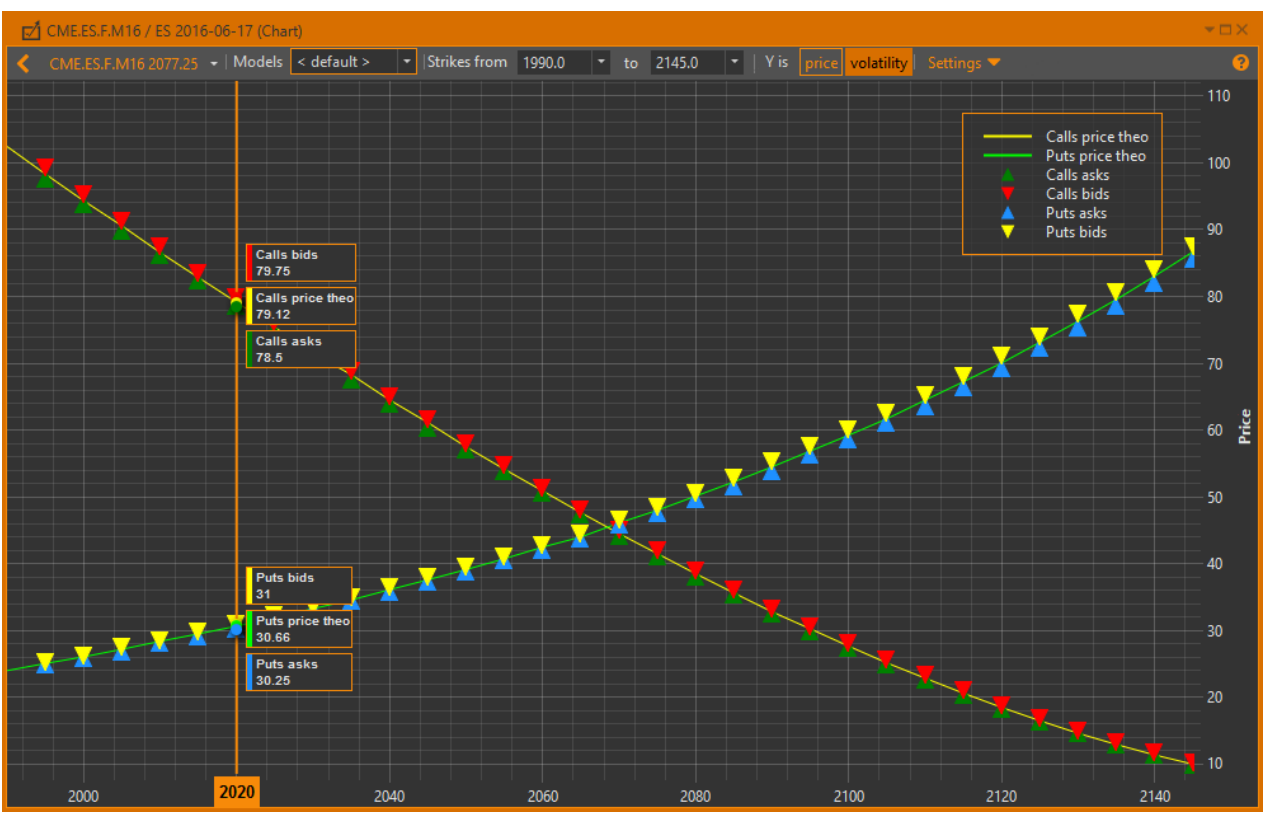
- — ;
- — ;

-   - ;
-   - ;

:

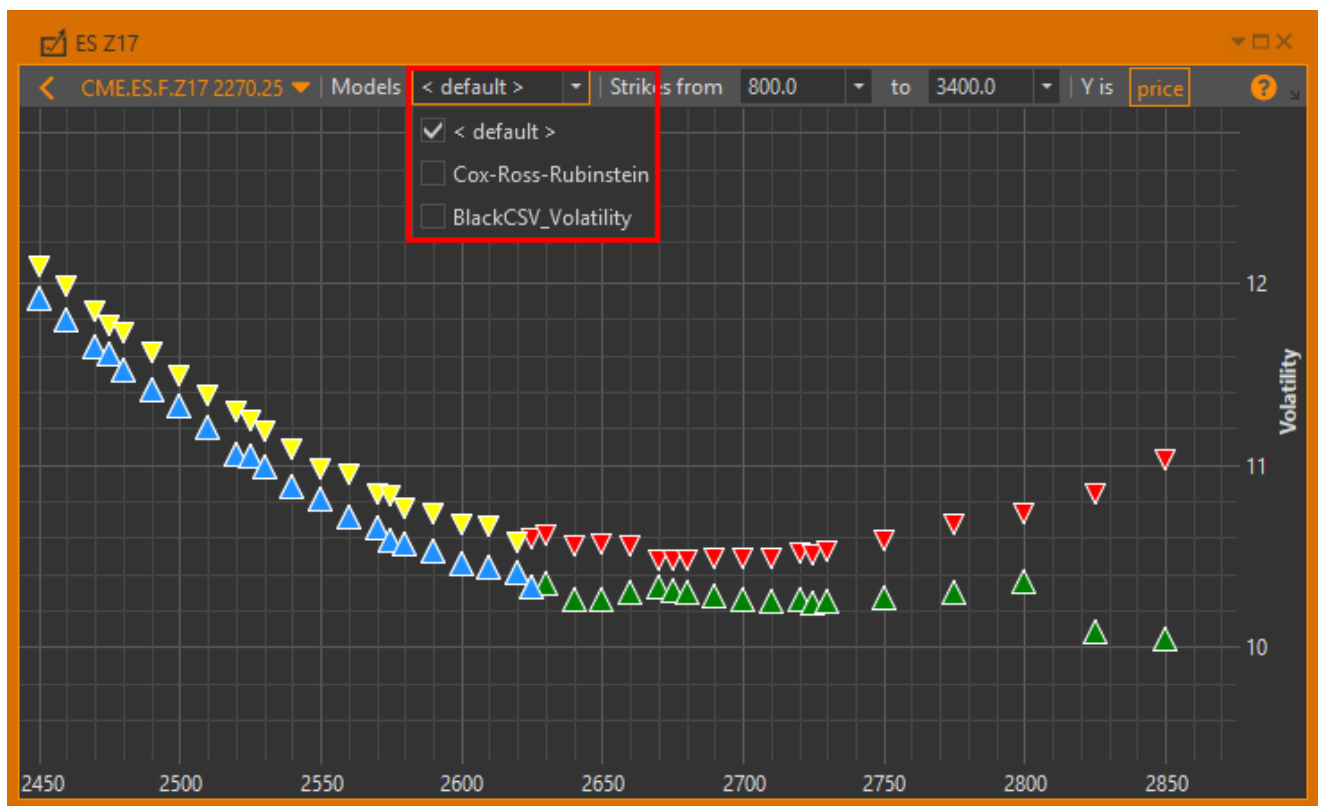
1. - ;
2. Models - , ;
3. Y is price/volatility - ;
4. Settings - :
 - a. Show call markers - ;
 - b. Show put markers - ;
 - c. Show model line - ;
 - d. Enable pointer filtering - , 30%;
 - e. Enable cursor - ;
 - f. Enable base asset line - ;
 - g. Show legend - ;
 - h. [Configure chart style](#) - ;
5. Help - .

(. 6), .



6 -

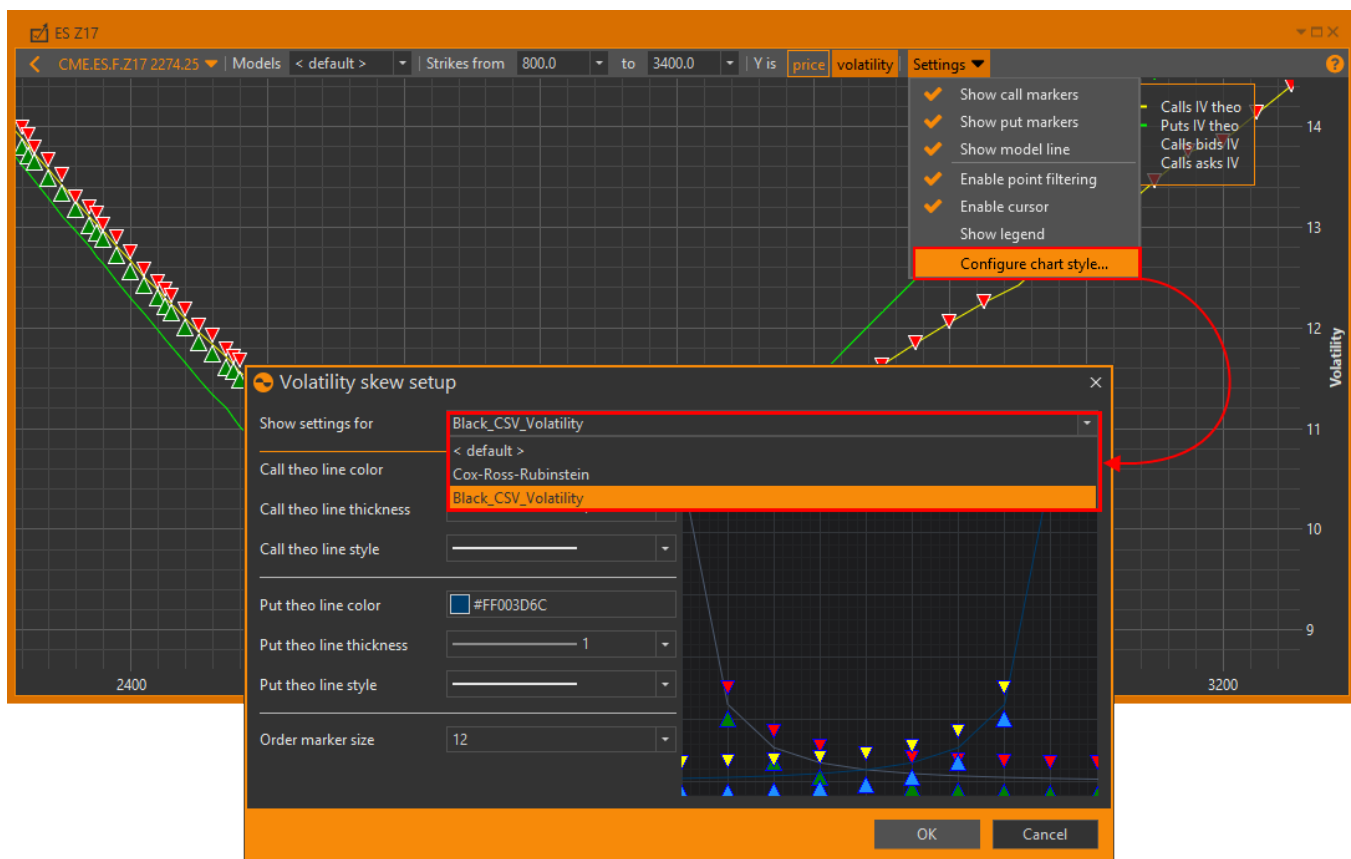
Models () default.



7 –

- $\sigma_{i,j} = \sigma_{j,i}$;
- $\sigma_{i,i} = \sigma_i$.

1. Settings;
2. Configure chart style;
3. Volatility skew setup ;
4. OK.



8 —

1. — .
2. Shift + — .
3. Ctrl + — .
4. — 100%.
5. .
6. , , .