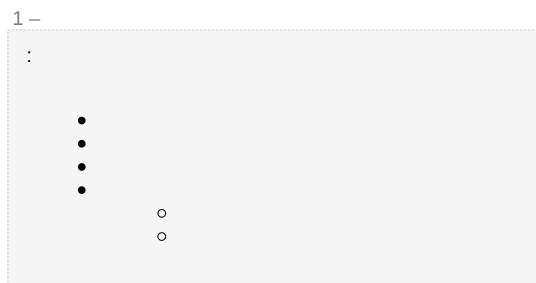
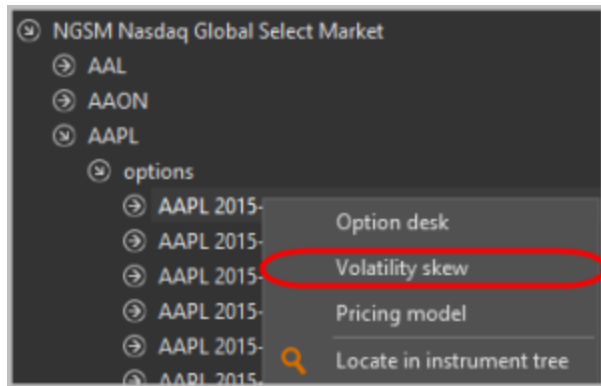


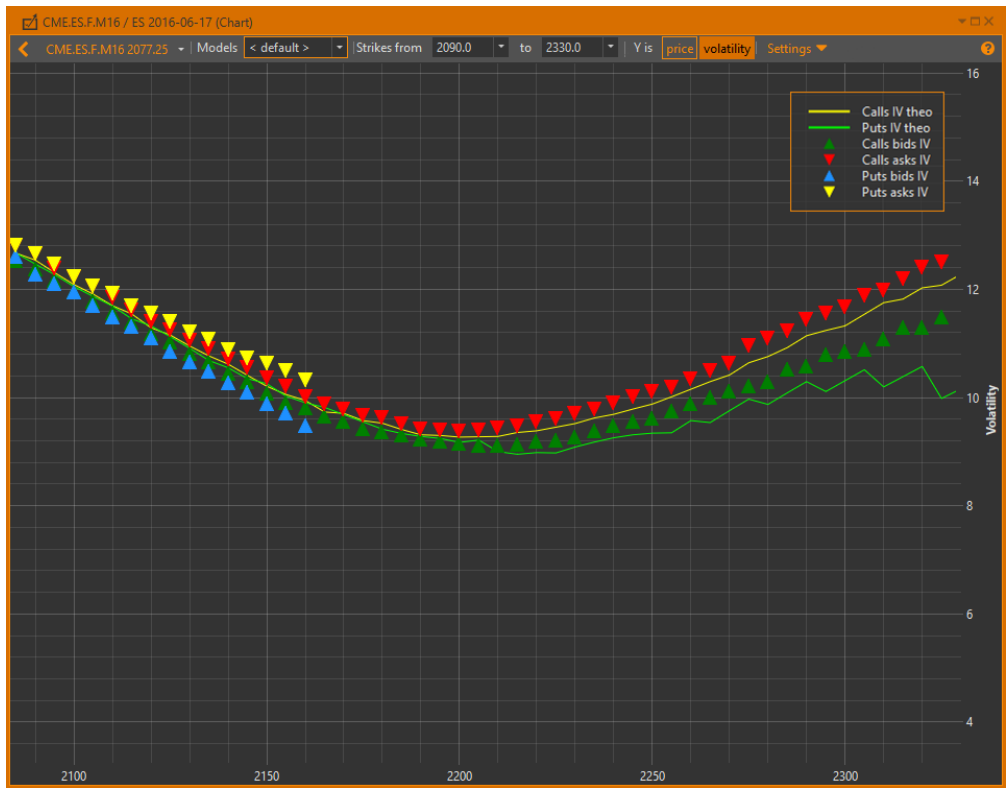
- . . :

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



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

.



2 –

:

- – ;
- – ;



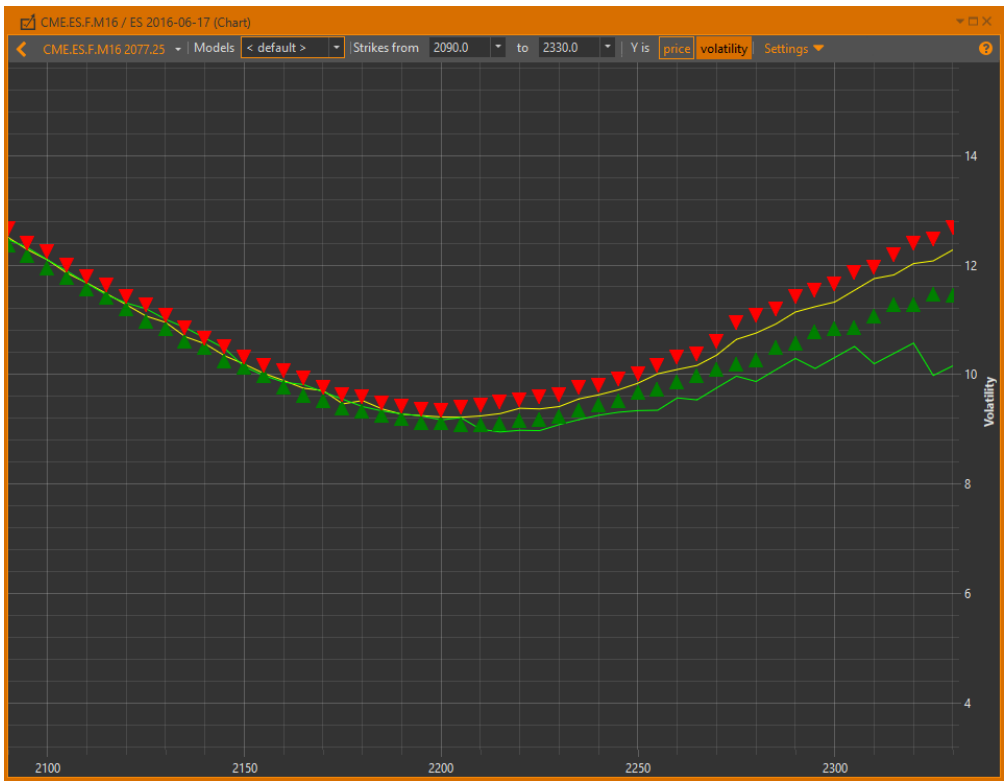
:

- – ;
- – ;

default. :

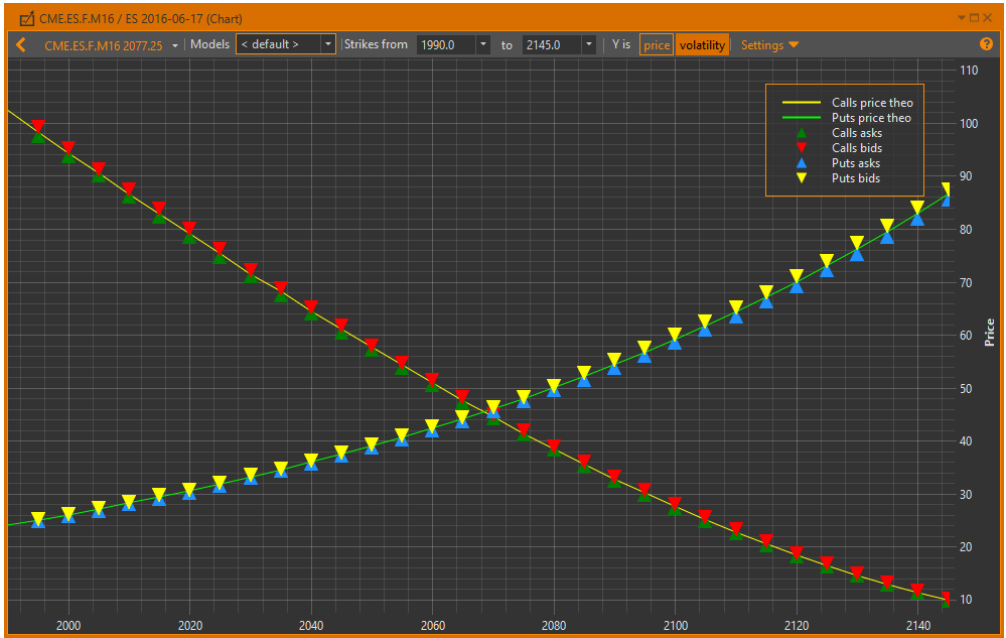
- : QUIK CGate : CQG, Interactive Brokers, IQFeed OptionWorkshop,
- : Black-Scholes , Black .

3 IV .



3 – IV

Y is price.



5 –

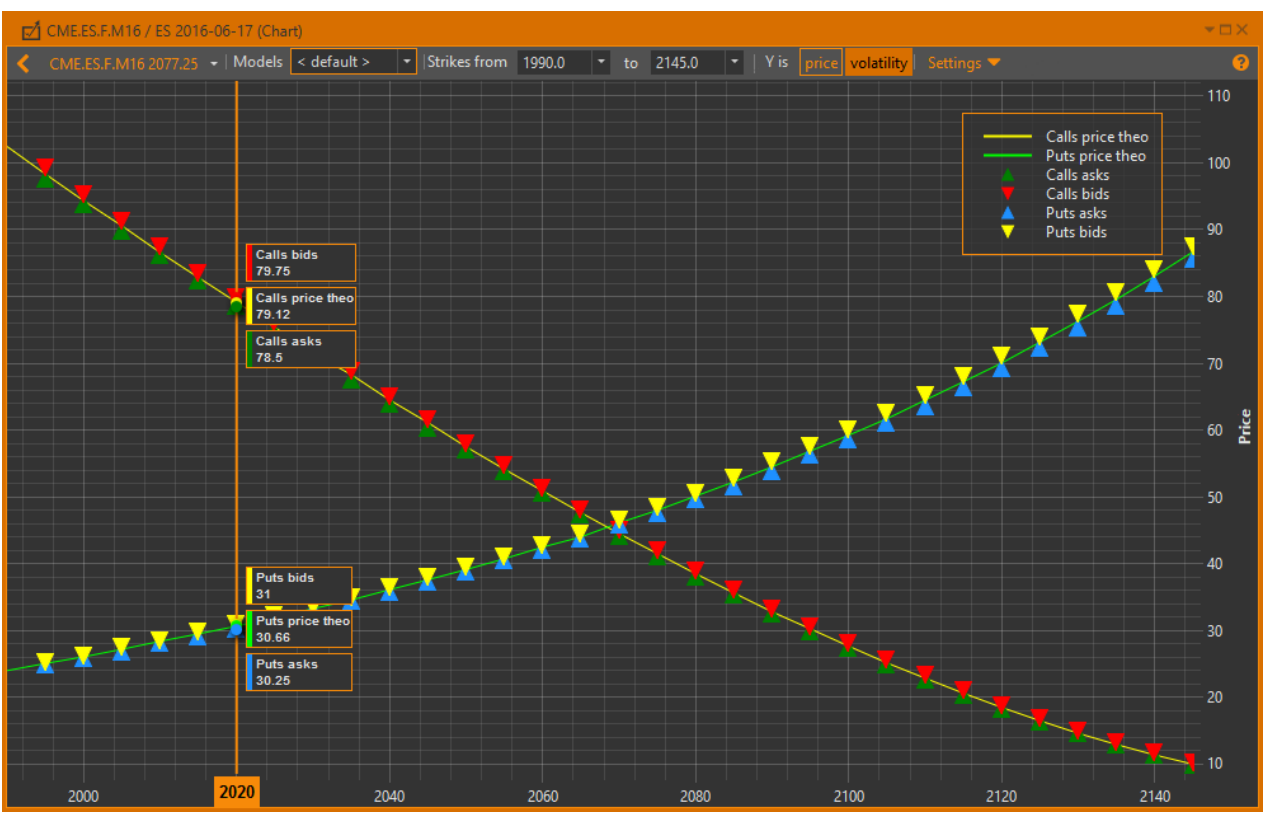
:
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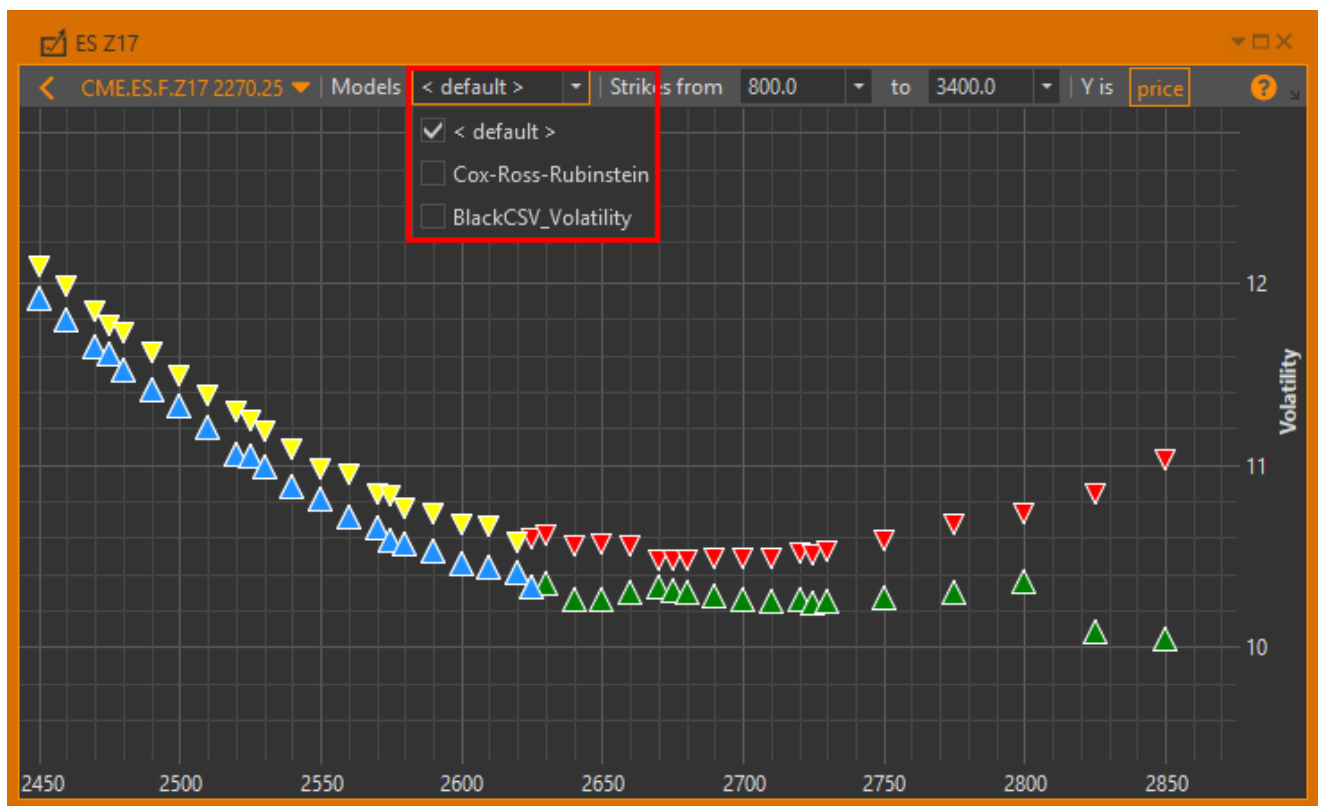
1. - ;
2. **Models** - , ;
3. **Y is price/volatility** - ;
4. **Settings** - :
 - a. **Show call markers** - ;
 - b. **Show put markers** - ;
 - c. **Show model line** - ;
 - d. **Enable pointer filtering** - , 30%;
 - e. **Enable cursor** - ;
 - f. **Enable base asset line** - ;
 - g. **Show legend**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

(. 6), .



6 -

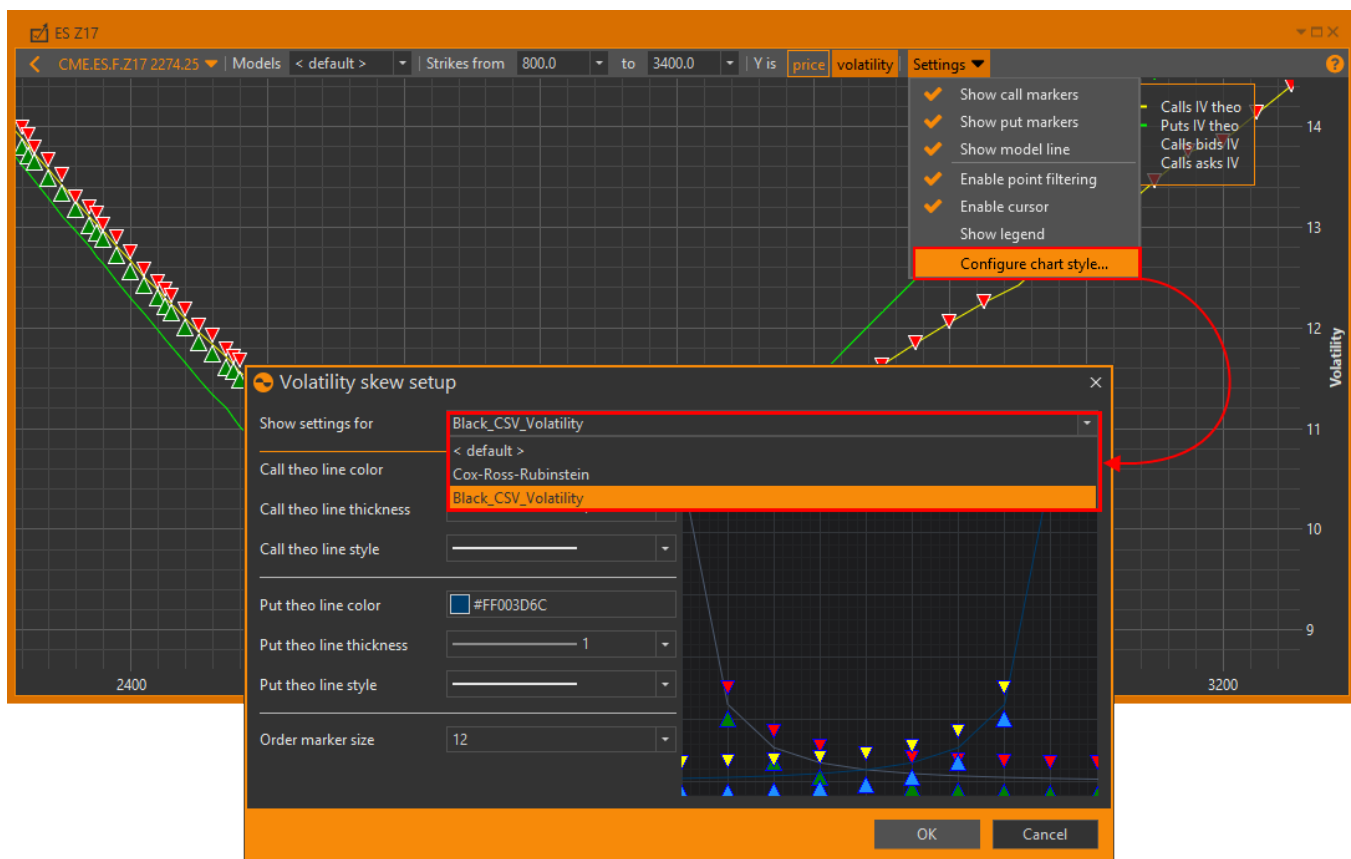
. **Models** () . **default.**



7 –

- $\sigma_{t,T}(\tau, \tau_0)$;
- $\sigma_{t,T}(\tau, \tau_0)$;

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



8—

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