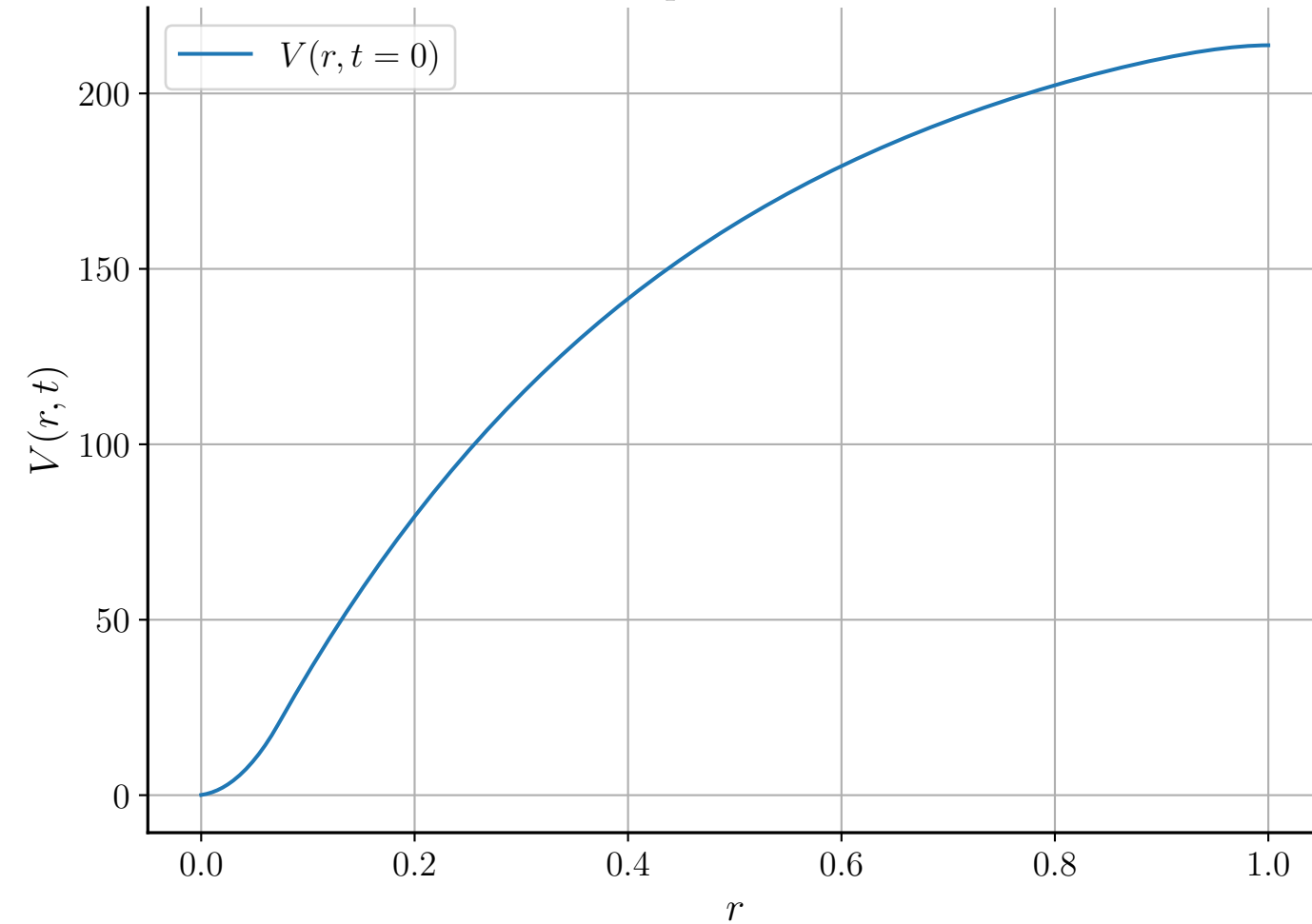


American option $V(r, t = 0, T_1)$ $i_{\max} = j_{\max} = 1000$

American Option Value at $t = 0$



American Option Value at $t = T_1$

