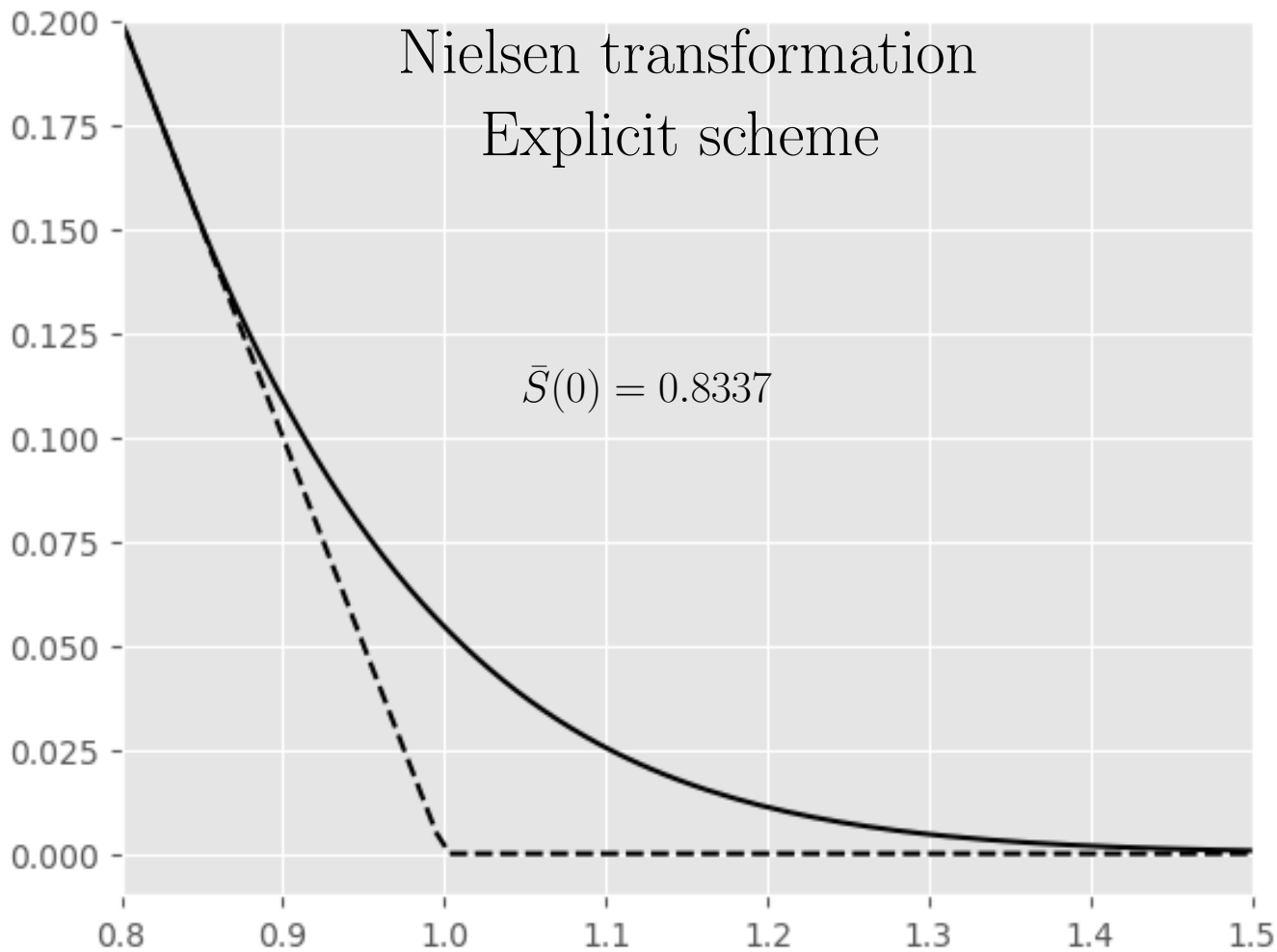


American option value

Nielsen transformation
Explicit scheme

$$\bar{S}(0) = 0.8337$$



Asset price