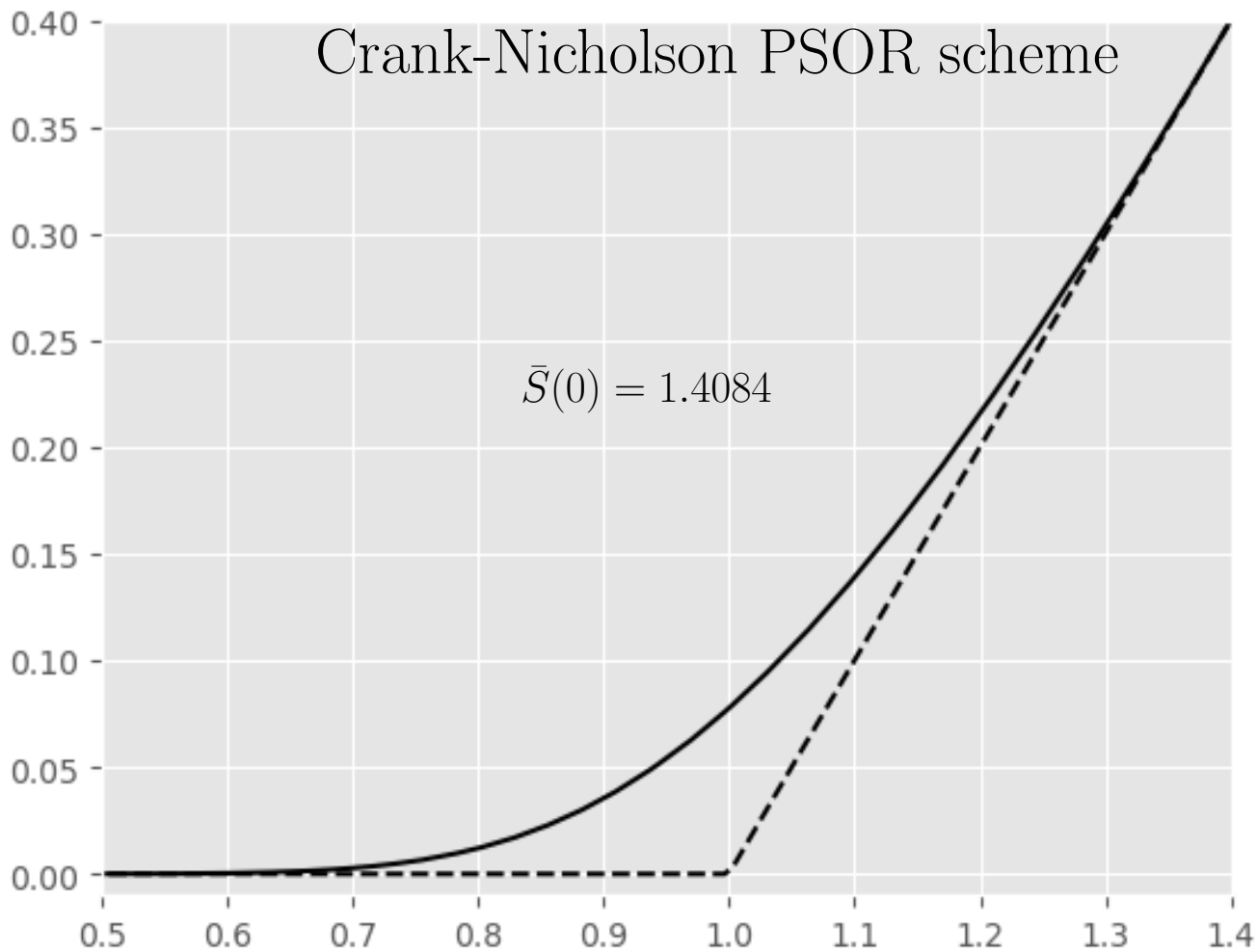


American option value

Crank-Nicholson PSOR scheme

$$\bar{S}(0) = 1.4084$$



Asset price