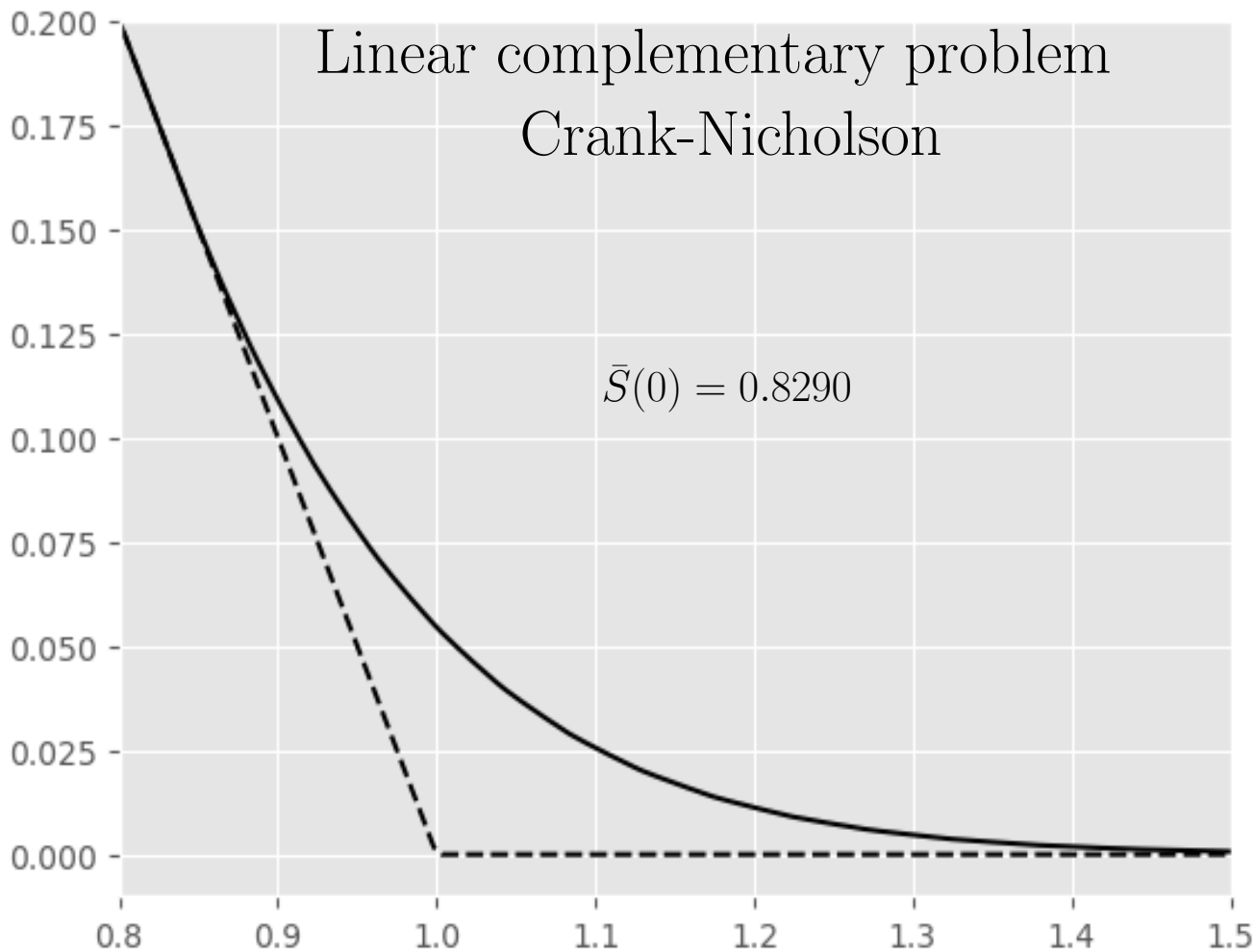


American option value

# Linear complementary problem Crank-Nicholson

$$\bar{S}(0) = 0.8290$$



Asset price