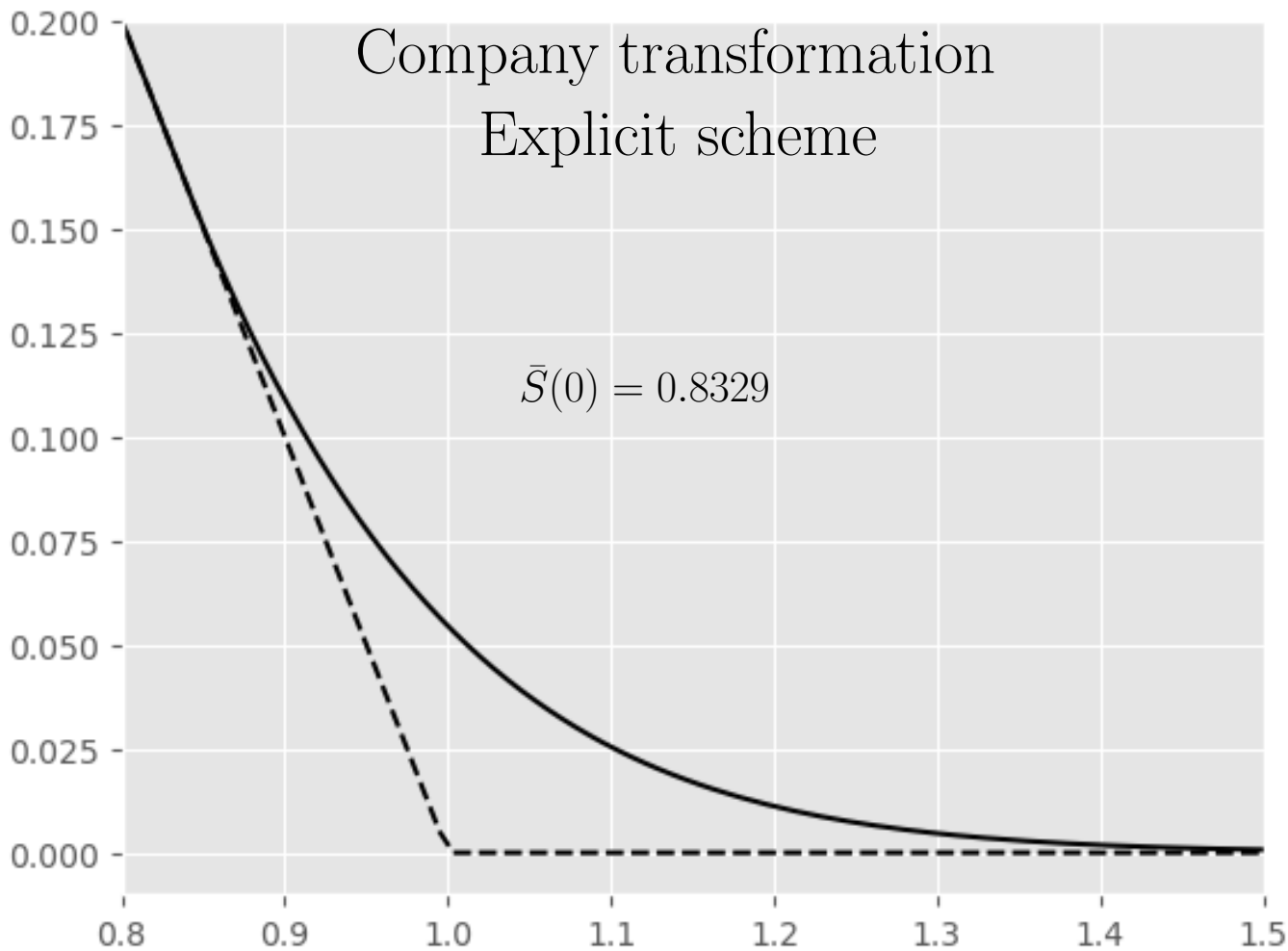


American option value

Company transformation  
Explicit scheme

$$\bar{S}(0) = 0.8329$$



Asset price