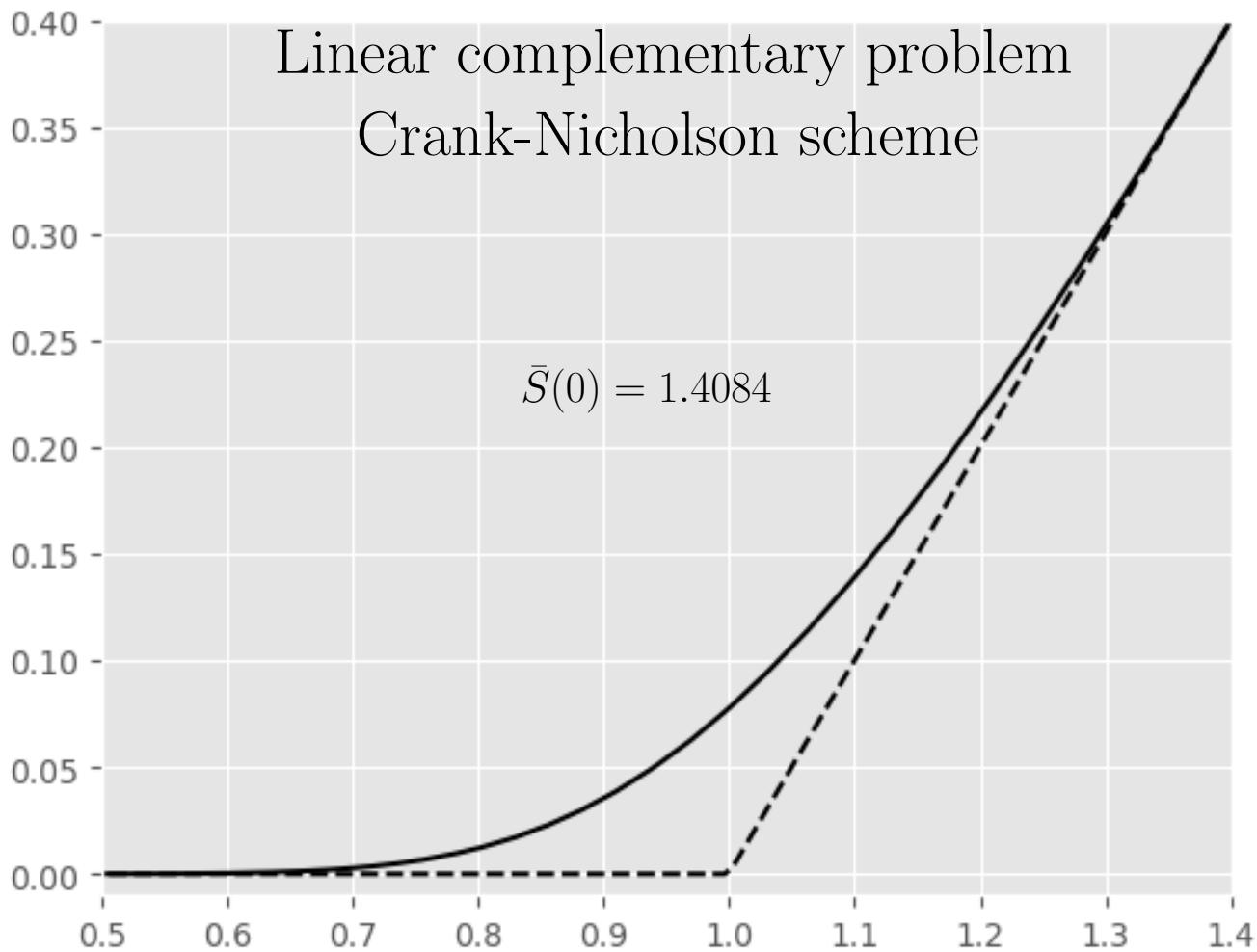


American option value

Linear complementary problem
Crank-Nicholson scheme

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



Asset price