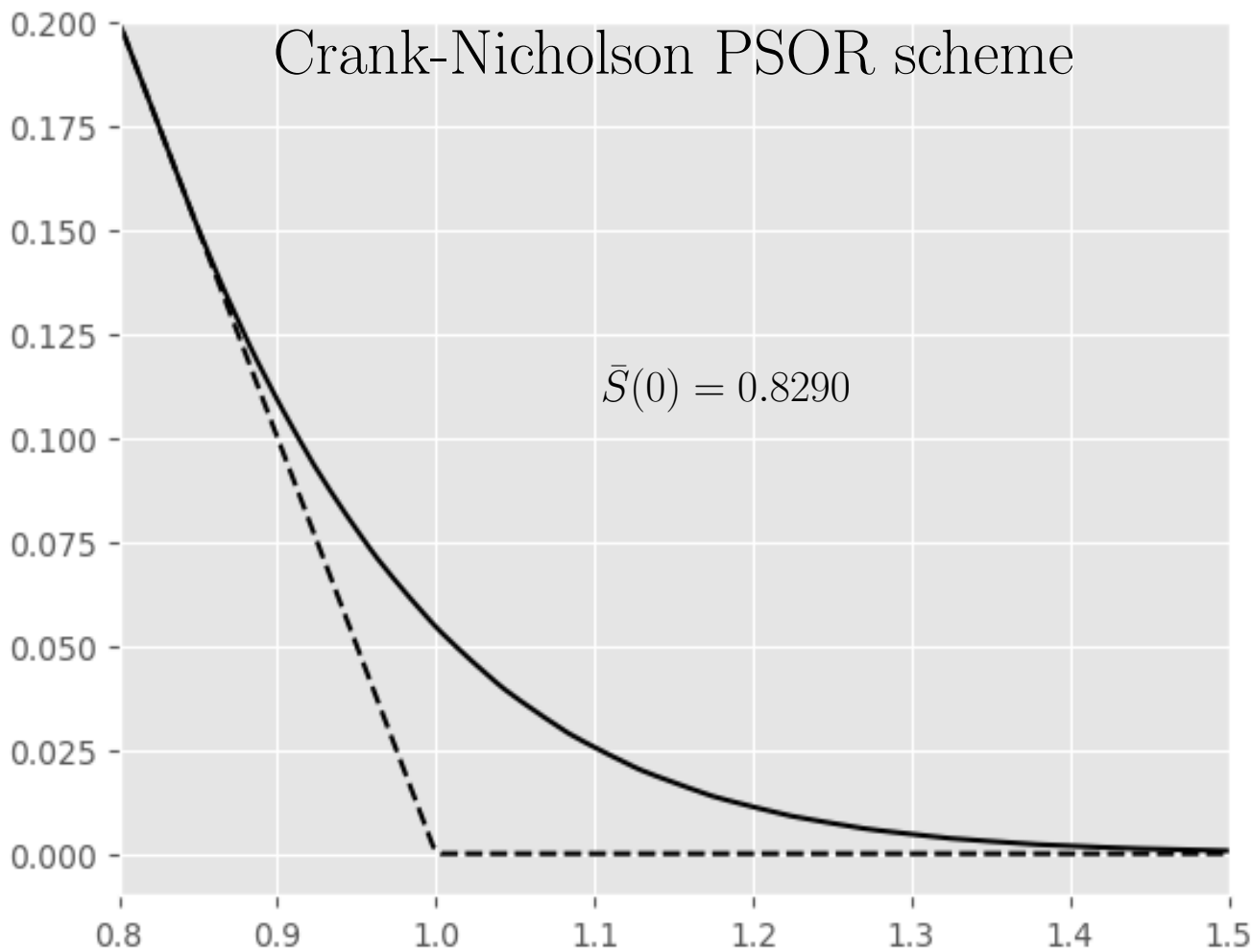


American option value

Crank-Nicholson PSOR scheme

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



Asset price