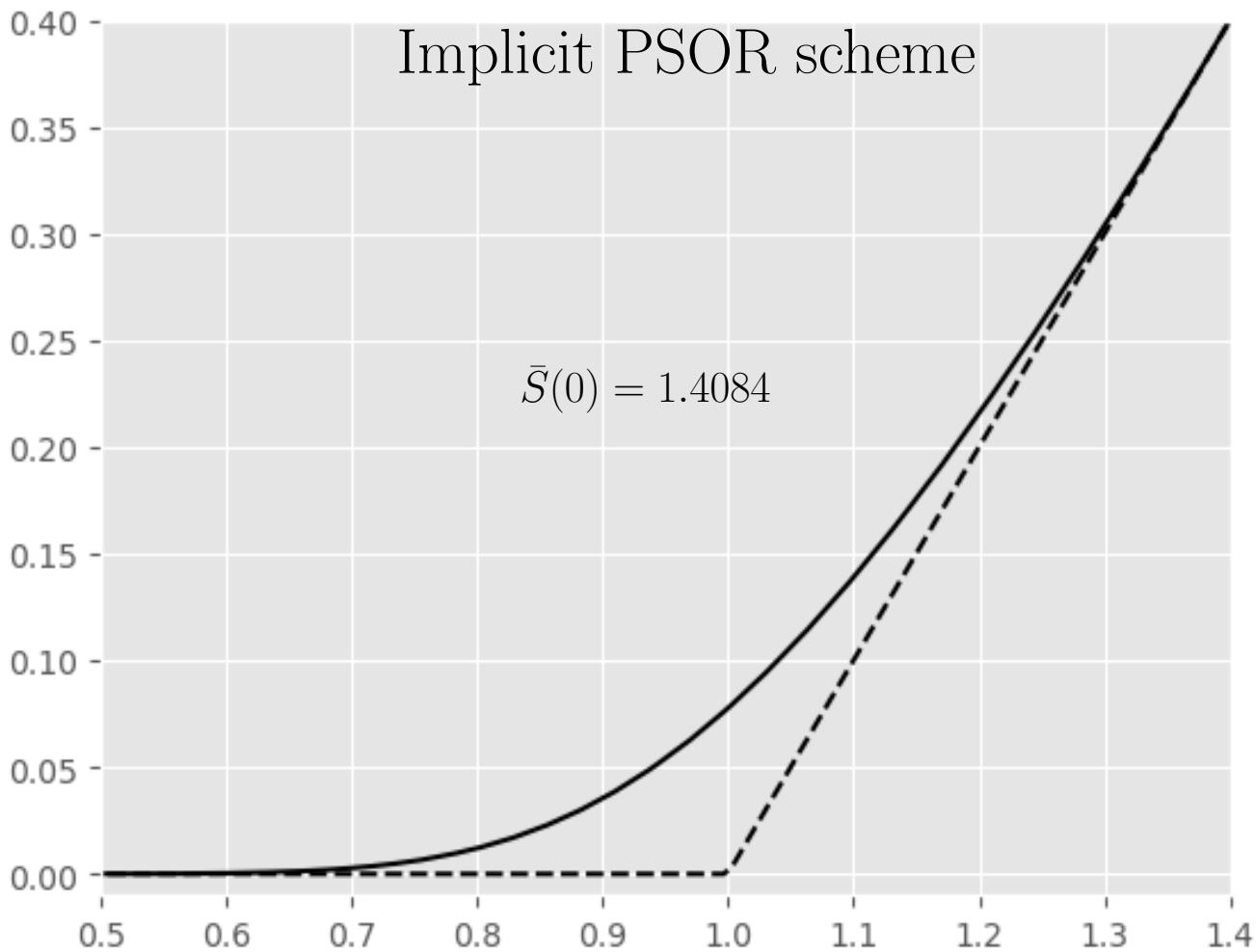


American option value

Implicit PSOR scheme

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



Asset price