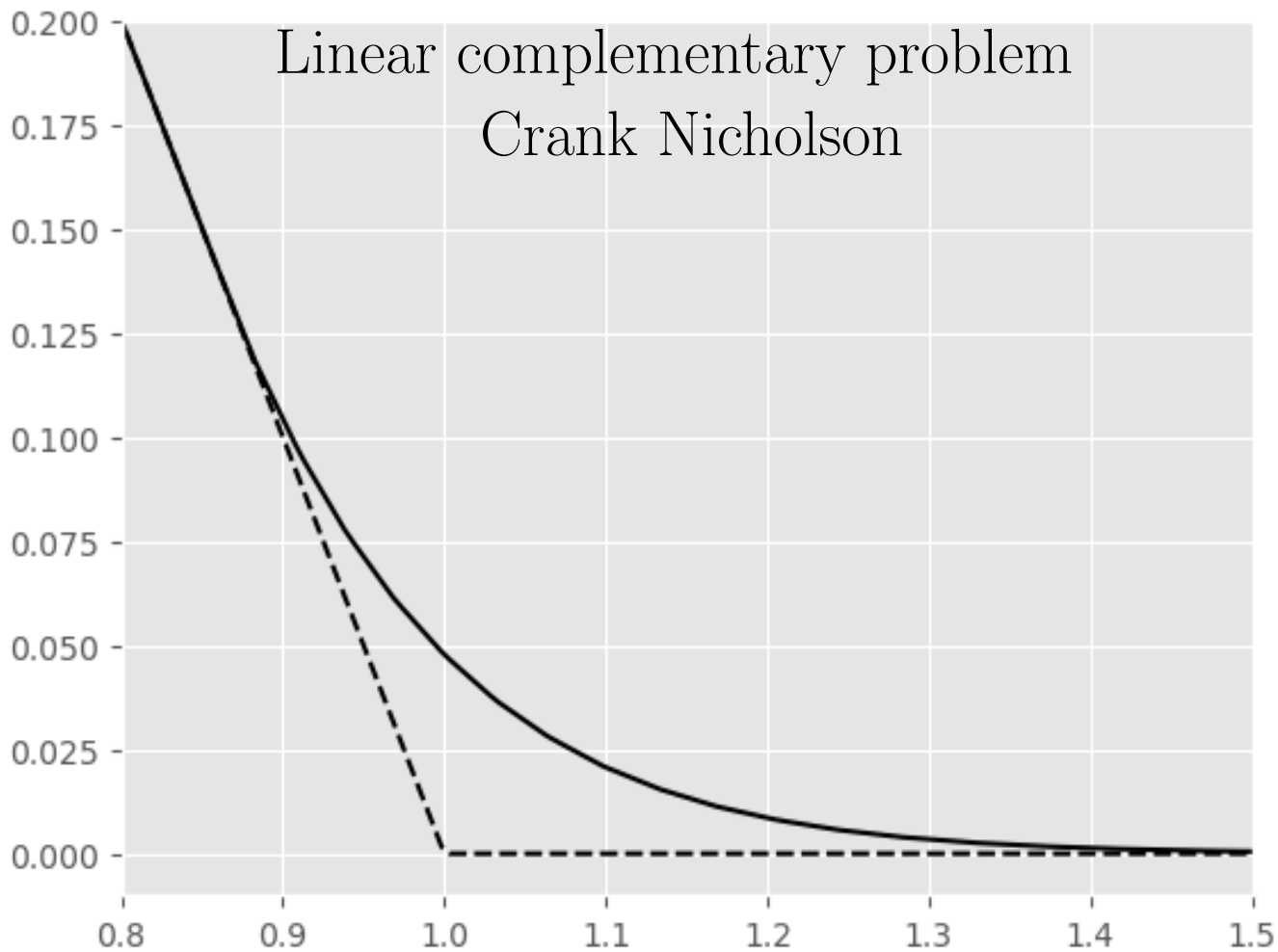


American option value

Linear complementary problem  
Crank Nicholson



Asset price