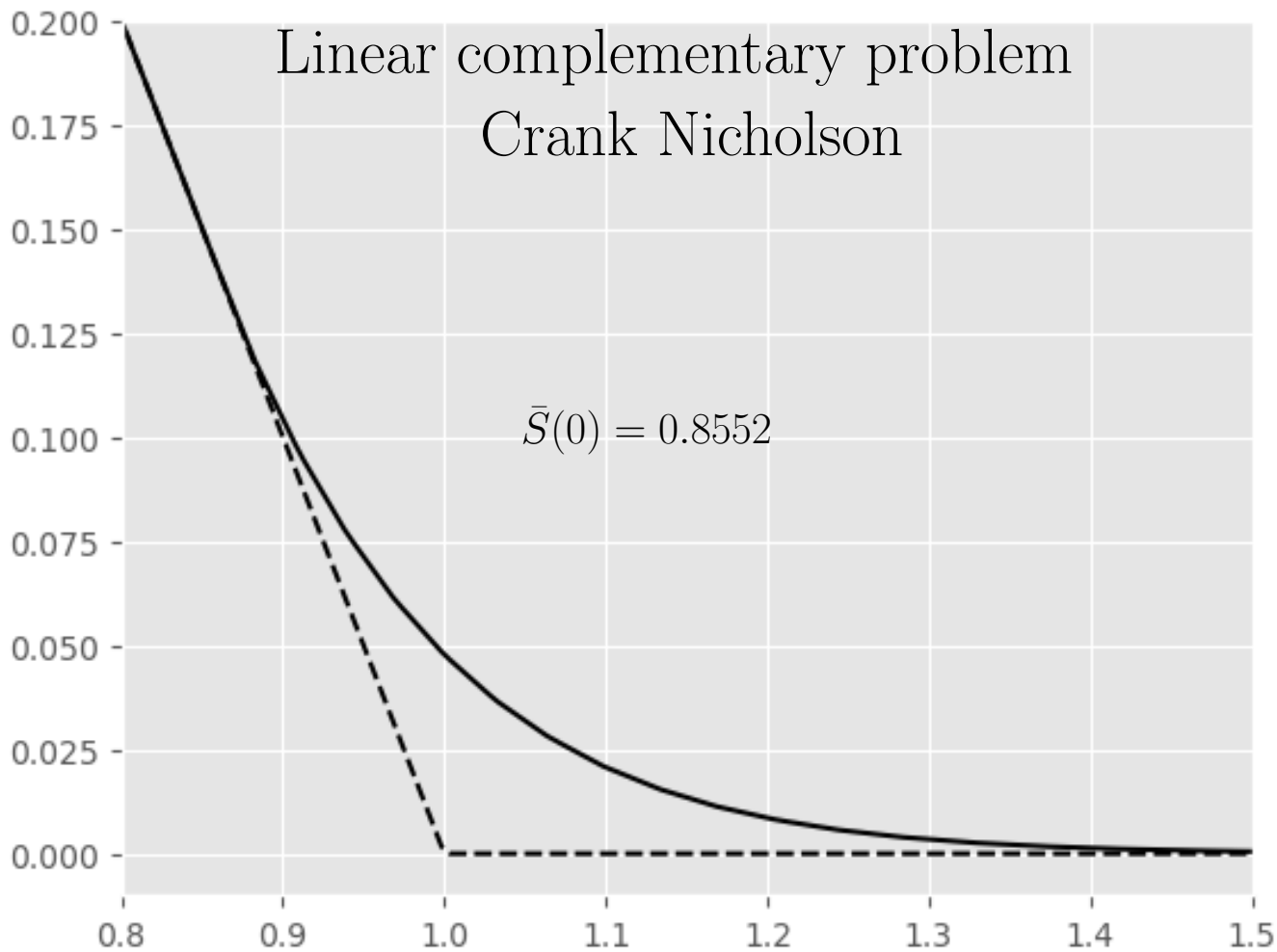


American option value

Linear complementary problem  
Crank Nicholson

$$\bar{S}(0) = 0.8552$$



Asset price