

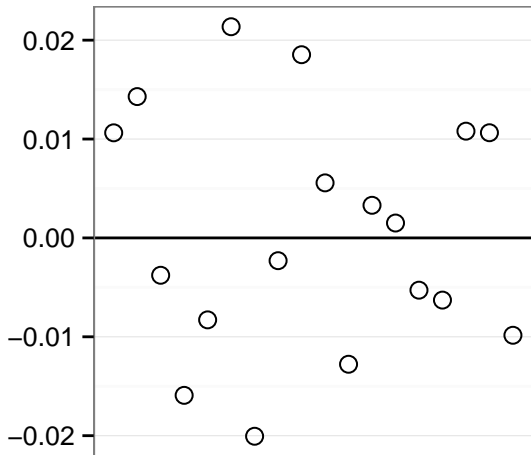
American Option Prices: N = 100

Binomial Model Price vs. Observed Price

Binomial - Observed Price Difference

Call

Put



Type

- Call
- △ Put