Optimal exercise boundary (call)
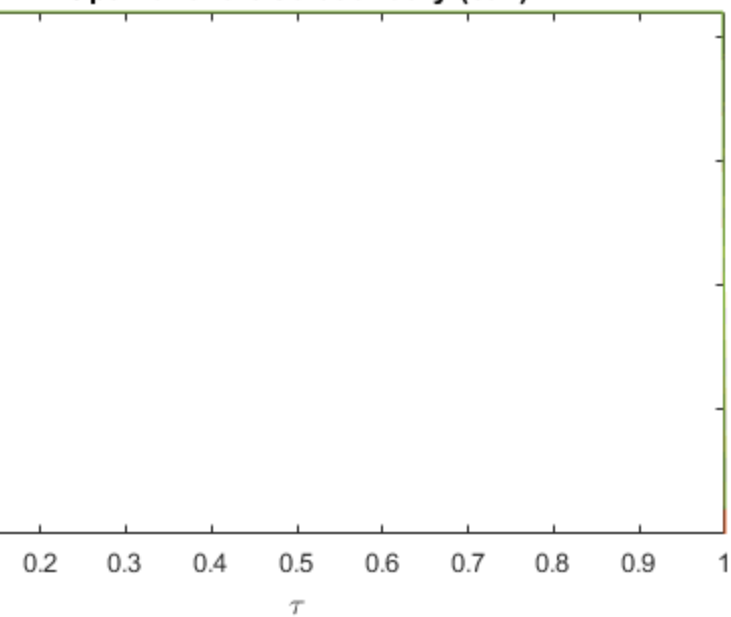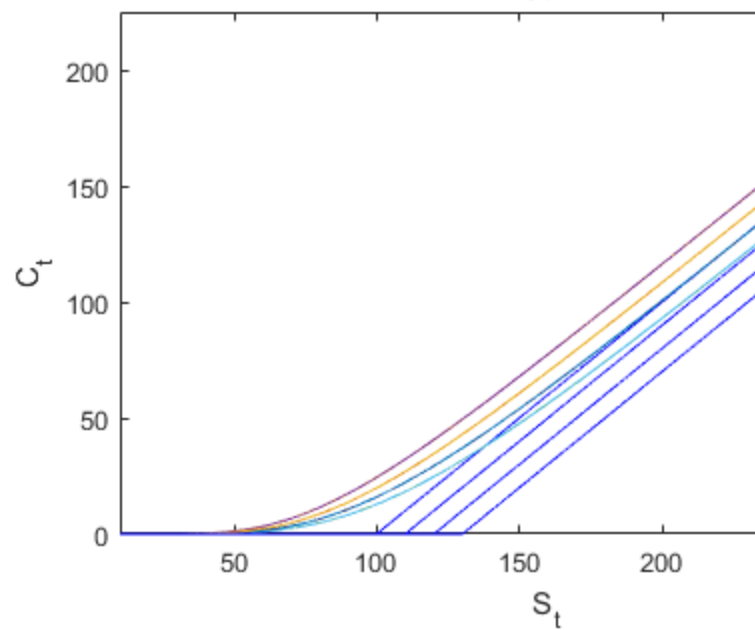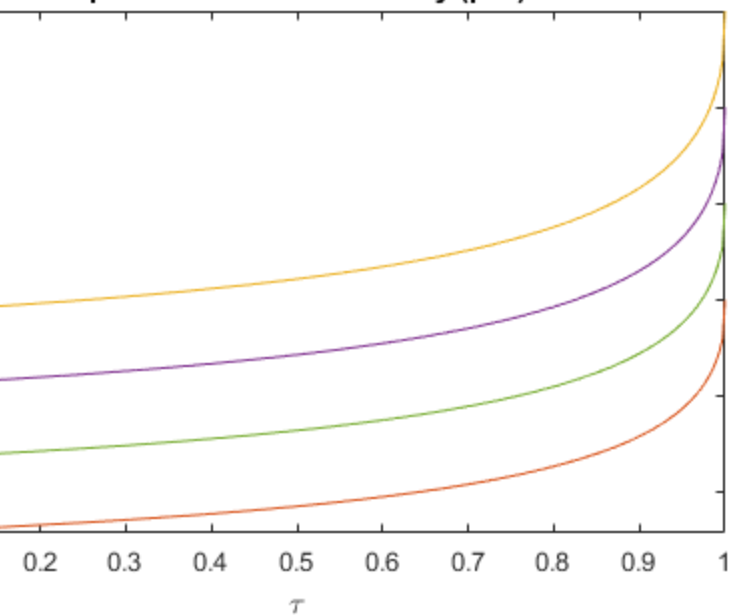
Call

Optimal exercise boundary (put)

Put