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ap_mcmillan

The MacMillan'approximation formula [1] is the same of Whaley with the exponent(cf.there).
For this routine we send the reader to the Routine ap_waley_t.c

References

[1] L.MACMILLAN. Analytic approximation for the American put option. *Advances in Futures and Options Research*, 1:119–139, 1986. 1