Please, find attached two Matlab files that are needed for our method of pricing American puts. You should run EEP\_SVSI.m to compute the early exercise premium (EEP) of the American put under an affine jump-diffusion model. This code also produces approximations of the American and the European put price from which EEP approximation is derived. As it is advised in the paper, we recommend using the approximation for EEP in conjunction with the exact solution for the European put (obtained by a Fourier transform, not included here). The model parameters are set in the second file P\_SVSI.m. If you have any questions, do not hesitate to contact me.