

Alan L Lewis

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10880254/publications.pdf>

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3
papers

262
citations

2681738

2
h-index

2917219

2
g-index

3
all docs

3
docs citations

3
times ranked

114
citing authors

#	ARTICLE	IF	CITATIONS
1	A Simple Option Formula for General Jump-Diffusion and Other Exponential Levy Processes. SSRN Electronic Journal, 2001, , .	0.4	195
2	Applications of Eigenfunction Expansions in Continuous-Time Finance. Mathematical Finance, 1998, 8, 349-383.	0.9	66
3	Exact Solutions for a GBM-Type Stochastic Volatility Model Having a Stationery Distribution. Wilmott Magazine, 2019, 2019, 20-41.	0.1	1