

# Alan L Lewis

## List of Publications by Year in descending order

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

Version: 2024-02-01

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