

Review of: "A connection between Gompertz diffusion model and Vasicek Interest Rate model"

Xuekang Zhang¹

¹ Anhui Polytechnic University

Potential competing interests: No potential competing interests to declare.

The authors deal with the problem of a connection between Gompertz diffusion model and Vasicek Interest Rate model. I have the following comments.

1. The model is simple. The authors should explain explicitly what difficulties the considered problems cause and how the proposed scheme solves these difficulties.
2. Simulation - I think the authors can be a bit more thorough in their conclusions made from the simulation study.
3. Simulation - Given the features of the journal, more details about the aspects of the simulation would be welcome. For example, how to generate the samples?