

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

Ammara Nawaz Cheema¹

¹ Air University

Potential competing interests: No potential competing interests to declare.

The authors established a new connection between the Gompertz diffusion model and the Vasicek Interest Rate model. This connection focuses on elementary stochastic calculus and Itô's calculus. They show that the exponential of the Vasicek Interest Rate model is a Gompertz diffusion process and that the logarithm of the Gompertz diffusion process is a Vasicek Interest Rate model. However, it is not well presented at the moment. The following points should be addressed to enhance its overall impact and accessibility:

- I. Grammar check for effective readability.
- II. The variables are not properly defined and cited, for instance, in equation (2).
- III. The paper does not elaborate on the implications or potential applications of establishing this new connection.
Providing insights into why this connection is relevant or useful could enhance the paper's impact.
- IV. Conclusion needs to be improved.
- V. Add more updated, latest references.