

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

E. M. Elsayed¹

¹ King Abdul Aziz University

Potential competing interests: No potential competing interests to declare.

The authors used elementary stochastic calculus and Itô's formula to show two results. First, they showed that the Vasicek Interest Rate Model is a Gompertz diffusion process. On the other hand, they have shown that the stochastic Gompertz diffusion process is a Vasicek Interest Rate Model.

This paper is interesting and well-written. It contains correct and new results.

In summary, I strongly recommend the acceptance of this paper for publication.