

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

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Potential competing interests: No potential competing interests to declare.

The Vasicek interest rate model is a stochastic model that briefly examines the movement and development of interest rates. Although having a single factor is a disadvantage for the model, effective predictions can be made. Although market risk contains many factors, it still has not reached an adequate prediction method today. Determining where interest rates in the economy will move in the long term is important information. In short, the Vasicek model can make effective predictions regarding where interest rates will move within a certain period of time.