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.

Putting aside the reference to the very interesting Gompertz (1825) paper, I don't find sufficient novelty in this work to warrant publication in Qeios. The connection between the Vasicek and Black-Karasinski models via the logarithmic transform is well known; see M. Brigo, Interest Rate Models – Theory and Practice (2006). The author neither explores nor explains the formal equivalence between the Gompertz and Black-Karasinski models nor the deep connection between the Vasicek and Gompertz models and the fundamental Ornstein–Uhlenbeck stochastic process. Illuminating this connection might be of interest for historians of science.