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## Geometric Brownian motion SDE

created by Thijs van den Berg

$$dS_t = \mu S_t dt + \sigma S_t dW_t$$

The Geometric Brownian describes the most widely used model in finance. It is used to simulate the stochastic behaviour of stocks, currencies, futures.

The value of this process is strick positive, St cannot get below zero.

### Symbol list:

$S_t$	Price process
$\mu$	Drift term
$\sigma$	Volatility
W	Wiener process (Brownian motion)