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A geometric Brownian motion (GBM) (also known as exponential Brownian motion) is a continuous-time stochastic process in which the logarithm of the randomly varying quantity follows a Brownian motion (also called a Wiener process) with drift. It is an important example of stochastic processes satisfying a stochastic differential equation (SDE ...

Geometric Brownian motion - Wikipedia

En teorÃ-a de probabilidad, un proceso estocÃ-stico de tipo martingala (galicismo de martingale) es todo proceso caracterizado por no tener deriva.

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