

Lecture on August 7th 2018
Brownian Motion with Drift

1 Brownian Motion with Drift (See - Chap 8.4)

- Definition of Brownian Motion with Drift.
- Mean, Variance, Transition probability distribution of Brownian Motion with Drift .
- Gambler's Ruin Problem for Brownian Motion with Drift.

2 Geometric Brownian Motion (See - Chap 8.4)

- Definition of Geometric Brownian Motion .
- Mean, Variance of Geometric Brownian Motion .