

# Mathematical Formulation of the

## Stochastic Process of the Financial Market

Let  $S_t$  be the price of a stock at time  $t$ . The price of the stock at time  $t + \Delta t$  is given by

$$S_{t+\Delta t} = S_t + \mu S_t \Delta t + \sigma S_t \sqrt{\Delta t} \epsilon_t$$

where  $\mu$  is the drift parameter,  $\sigma$  is the volatility parameter, and  $\epsilon_t$  is a standard normal random variable.



# 1997 Ieee First Workshop On Multimedia Signal Processing

**Jicheng Xie**



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