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mean adrand variance b2 dto get the stochastic di erential equation dN= aNdt+bNdW, N(0) = N0, c1 &t in which (and b conventionally positive) are constants. This is the equation of a Geometric Random Walk, and is identical to the risk-neutral asset model proposed by Black and Scholes for the evolution of the price of a risky asset.
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Stochastic Differential Equations - math.uni-heidelberg.de

Stochastic integration 1.1 White Noise Many processes in nature involve random actuations which we have to account for in our models. In principle, everything can be random and the probabilistic structure of these random influences can be arbitrarily complicated. As it turns out, the so-called white noise plays an outstanding role.

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