

Brownian Motion and its applications in the stock market

Angeliki Ermogenous
Department of Applied Mathematics
Illinois Institute of Technology
Chicago, IL, 60616, USA
e-mail: ermoang@iit.edu

Wilfrid Kendall notes on the complexity of the paths of Brownian motion:

If you run Brownian motion in two dimensions for a positive amount of time, it will write your name.

The oddness and complexity of *Brownian motion* reveal a really deep subject in the field of mathematics that cannot be fully understood and explained even until now. The purpose of this paper is to introduce the *Brownian motion* with its properties and to explain how it is applied in an everyday but totally unpredictable environment like the stock market.