

Random Processes: Lecture 7, correction

Example 4: The integral for $C(x)$, for $\alpha \leq x \leq \beta$, should read

$$\begin{aligned} C(x) &= \int_{\alpha}^x \frac{1}{\beta - \alpha} dy \\ &= \frac{x - \alpha}{\beta - \alpha} \end{aligned}$$

This correction (to the limit of integration in the first line) was made in the lecture, but it will take time to correct the scanned version of the handout.