

List of Errata for Random Processes with Applications to Circuits and Communications

Chapter 3

1. In Example 3.4 on page 90, the PMF of X_n is

$$p_{X_n}(k) = \binom{n}{k} (\lambda/n)^k (1 - \lambda/n)^{(n-k)} .$$

Its characteristic function is

$$\Phi_{X_n}(u) = \sum_{k=0}^n p_{X_n}(k) \exp(juk) = \left[1 + \frac{\lambda}{n} (\exp(ju) - 1)\right]^n ,$$

and 6 lines from the bottom of page 90, $a = \lambda(\exp(ju) - 1)$.

Chapter 4

1. The first line of Problem 4.4 should be: "Consider a discrete-time Markov process $X(t)$..." (replace random by Markov).

Chapter 5

1. On p. 180, line 15, ... $\pi_2 = d(2)/d = 2/14 = 1/7$...