
U2 Show

19. fourier transform - probability - tutorial 19: fourier transform 2 1. show that for all $u \in \mathbb{R}$, the map $x \mapsto (u; x)$ is measurable. 2. show that for all $u \in \mathbb{R}$, we have: $\int_{\mathbb{R}} (u; x) dx = p(u)$