

Since T is a monotonically decreasing function of V , the range of T is

$$-RC \ln \left(1 - \frac{V_1}{V_0(1+\delta)} \right) \leq T \leq -RC \ln \left(1 - \frac{V_1}{V_0(1-\delta)} \right).$$

If the random voltage V is too small—namely, $V < V_1$ —then the capacitor voltage $V_C(t)$ never reaches V_1 . In this case $T = +\infty$. (The upper bound in the above equation is meaningless.) We assume from now on that $\delta < e^{-1}$.

Given the formula for T , there are two standard ways to find the pdf of T : find the cdf $F_T(t)$ and differentiate, or express the pdf $f_T(t)$ in terms of the pdf $f_V(v)$ of V .

We can find the cdf $F_T(t)$ by using its definition.

$$\begin{aligned} P\{T \leq t\} &= P\left\{-RC \ln \left(1 - \frac{V_1}{V}\right) \leq t\right\} = P\left\{\ln \left(1 - \frac{V_1}{V}\right) \geq -\frac{t}{RC}\right\} \\ &= P\left\{1 - \frac{V_1}{V} \geq e^{-t/RC}\right\} = P\left\{\frac{V_1}{V} \leq 1 - e^{-t/RC}\right\} = P\left\{V \geq \frac{V_1}{1 - e^{-t/RC}}\right\} \\ &= 1 - P\left\{V \leq \frac{V_1}{1 - e^{-t/RC}}\right\} = F_V\left(\frac{V_1}{1 - e^{-t/RC}}\right) = \frac{1}{2\delta V_0} \left(\frac{V_1}{1 - e^{-t/RC}} - V_0(1 - \delta)\right) \end{aligned}$$

Finding the pdf is now an exercise in using the Chain Rule to differentiate the cdf.

$$\begin{aligned} f_T(t) &= \frac{d}{dt} \frac{1}{2\delta V_0} \left(\frac{V_1}{1 - e^{-t/RC}} - V_0(1 - \delta)\right) = \frac{V_1}{2\delta V_0} \frac{d}{dt} \frac{1}{1 - e^{-t/RC}} \\ &= \frac{V_1}{2\delta V_0} \left(-\frac{1}{(1 - e^{-t/RC})^2}\right) \left(-\frac{e^{-t/RC}}{RC}\right) = \frac{V_1 e^{-t/RC}}{2RC\delta V_0(1 - e^{-t/RC})^2} \end{aligned}$$

The pdf of $T = g(V)$ can be obtained directly from the pdf of V using a formula familiar to EE 278 students. Let v_1, v_2, \dots be the solutions of the equation $t = g(v)$ and let $g'(v_i)$ be the derivative of g evaluated at v_i . Then

$$f_T(t) = \sum_i \frac{f_V(v_i)}{|g'(v_i)|},$$

Since $g(v) = -RC \ln(1 - V_1/V)$ is monotonically decreasing, there is at most one solution to the equation. By definition of T , the value of v corresponding to t satisfies $v(1 - e^{-t/RC}) = V_1$, hence $v = V_1/(1 - e^{-t/RC})$. Therefore

$$\begin{aligned} \frac{d}{dv} \left(\ln \left(1 - \frac{V_1}{v} \right) \right) &= \frac{d}{dv} \left(\ln \left(\frac{v - V_1}{v} \right) \right) = \frac{d}{dv} (\ln(v - V_1) - \ln v) = \frac{1}{v - V_1} - \frac{1}{v} \\ &= \frac{1}{v - v(1 - e^{-t/RC})} - \frac{1 - e^{-t/RC}}{V_1} = \frac{1}{ve^{-t/RC}} - \frac{1 - e^{-t/RC}}{V_1} \\ &= \frac{1 - e^{-t/RC}}{V_1 e^{-t/RC}} - \frac{1 - e^{-t/RC}}{V_1} = \frac{1 - e^{-t/RC} - e^{-t/RC}(1 - e^{-t/RC})}{V_1 e^{-t/RC}} = \frac{(1 - e^{-t/RC})^2}{V_1 e^{-t/RC}} \end{aligned}$$

Putting it all together, we find the pdf of T :

$$f_T(t) = \frac{f_V(v)}{|g'(v)|} = \frac{1}{2\delta V_0} \left(RC \frac{(1 - e^{-t/RC})^2}{V_1 e^{-t/RC}} \right)^{-1} = \frac{V_1 e^{-t/RC}}{2RC\delta V_0(1 - e^{-t/RC})^2}$$

We note with satisfaction and relief that both methods yield the same answer.