

The noise,  $\epsilon$ , has support  $[-\bar{\epsilon}, \bar{\epsilon}]$  and is distributed according to the PDF

$$g(e; \alpha, \beta) = g(\alpha, \beta)^{-1} (e + \bar{\epsilon})^{\alpha-1} (e - \bar{\epsilon})^{\beta-1} \quad (1)$$

where

$$G(\alpha, \beta) = \int_{-\bar{\epsilon}}^{\bar{\epsilon}} (\bar{\epsilon} + e)^{\alpha-1} (\bar{\epsilon} - e)^{\beta-1} de. \quad (2)$$

$g$  is just the PDF of the Beta distribution with support  $[-\bar{\epsilon}, \bar{\epsilon}]$ . Put  $x = (\bar{\epsilon} + e)/2\bar{\epsilon}$  and observe that

$$G(\alpha, \beta) = \int_0^1 (2\bar{\epsilon}x)^{\alpha-1} (\bar{\epsilon} - (2\bar{\epsilon}x - \bar{\epsilon}))^{\beta-1} 2\bar{\epsilon} dx \quad (3)$$

$$= (2\bar{\epsilon})^{\alpha+\beta-1} \int_0^1 x^{\alpha-1} (1-x)^{\beta-1} dx \quad (4)$$

$$= (2\bar{\epsilon})^{\alpha+\beta-1} B(\alpha, \beta) \quad (5)$$

where  $B$  is the beta function. We require that  $\epsilon$  has mean zero:

$$0 = E[\epsilon] = \int_{-\bar{\epsilon}}^{\bar{\epsilon}} e (e + \bar{\epsilon})^{\alpha} (e - \bar{\epsilon})^{\beta} de = \frac{\alpha}{\alpha + \beta}. \quad (6)$$

Hence,  $\epsilon$  has variance

$$0 = E[\epsilon^2] = \int_{-\bar{\epsilon}}^{\bar{\epsilon}} e^2 (e + \bar{\epsilon})^{\alpha} (e - \bar{\epsilon})^{\beta} de \quad (7)$$