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(a) To calculate probability, we first need to have the PDF of S . As a linear combination of three normal variables, S itself is normal, with parameters $\mu_S = 0.3 \times 5 + 0.2 \times 8 + 0.1 \times 7 = 3.8$ (cm) $\sigma_S = 0.3212 + 0.2222 + 0.1212 \approx 0.51$ (cm)
Hence $P(S > 4\text{cm}) = 1 - \Phi\left(\frac{4 - 3.8}{0.51}\right) = 1 - \Phi(0.3922) = 1 - 0.6526 \approx 0.347$

$X \sim N(\lambda, \zeta, \pi, \zeta, Y)$

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