

Let us consider three hybrid variables ξ_1, ξ_2, ξ_3 defined by

$$\begin{aligned}\xi_1 &\sim \mathcal{N}(\rho_1, 1), \text{ with } \rho_1 = (1, 2, 3), \\ \xi_2 &\sim \mathcal{N}(\rho_2, 1), \text{ with } \rho_2 = (2, 3, 4), \\ \xi_3 &\sim \mathcal{N}(\rho_3, 1), \text{ with } \rho_3 = (3, 4, 5).\end{aligned}$$

A run of hybrid simulation with 5000 cycles shows that

$$\text{Ch} \left\{ \sqrt{\xi_1^2 + \xi_2^2 + \xi_3^2} \geq 3 \right\} = 0.91.$$