

Suppose that  $\xi_1, \xi_2, \xi_3$  are hybrid variables defined as

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

A run of the hybrid simulation with 5000 cycles shows that  $E[\xi_1 \xi_2 \xi_3] = 69.2$ .