

Let  $\xi_1$  be an exponentially distributed variable  $\mathcal{E}\mathcal{X}\mathcal{P}(1)$ ,  $\xi_2$  a normally distributed variable  $\mathcal{N}(2, 1)$ , and  $\xi_3$  a uniformly distributed variable  $\mathcal{U}(0, 3)$ . A run of stochastic simulation with 3000 cycles shows that  $E[\xi_1 + \xi_2^2 + \xi_3^3] = 12.94$ .