

Let ξ_1 be an exponentially distributed variable $\mathcal{E}\mathcal{X}\mathcal{P}(1)$, ξ_2 a normally distributed variable $\mathcal{N}(2, 1)$, and ξ_3 a uniformly distributed variable $\mathcal{U}(0, 3)$. A run of stochastic simulation with 3000 cycles shows that

$$\Pr \{ \xi_1 + \xi_2^2 + \xi_3^3 \leq 30 \} = 0.95.$$