

In class ex:

$$\left. \begin{array}{l} X_1 \sim N(100, 9) \\ X_2 \sim N(200, 16) \\ X_3 \sim N(50, 4) \end{array} \right\} \text{are independent}$$

Find .

$$P(3X_1 + 5X_2 - 2X_3 > 1210)$$

$$3X_1 + 5X_2 - 2X_3 \sim N(1150, 385)$$

$$Z = \frac{3X_1 + 5X_2 - 2X_3 - 1150}{\sqrt{385}}$$

$$P\left(\frac{Z}{\sqrt{385}} > \frac{1210 - 1150}{\sqrt{385}}\right) = P(Z > 2.167)$$

$$P(3X_1 + 5X_2 - 2X_3 > 1210) = 0.015$$