

Let  $X$  and  $Y$  be i.i.d. random variables whose probability density functions  $f_X(u)$  and  $f_Y(u)$  equal  $e^{-u}$  when  $u > 0$ , and equal zero when  $u \leq 0$ . Define two new random variables  $W = X + 3$  and  $Z = Y + 4$ . What is the probability that  $W + 2Z$  is less than 11?

- (a) 0
- (b)  $1/2$
- (c)  $1/e$
- (d)  $1/e^2$
- (e)  $e/(1+e)$
- (f) 1
- (g)  $1 - (1/e)$
- (h)  $1/(2e)$
- (i)  $1/7$
- (j)  $1/11$
- (k)  $7/11$
- (l) None of these