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(a) To calculate probability, we first need to have the PDF of S. As a linear combination of three normal variables, S itself is normal, with parameters  $\mu_S = 0.3 \times 5 + 0.2 \times 8 + 0.1 \times 7 = 3.8$  (cm)  $\sigma_S = \sqrt{0.3^2 \times 5^2 + 0.2^2 \times 8^2 + 0.1^2 \times 7^2} = 0.51$  (cm)  
Hence  $P(S > 4\text{cm}) = 1 - \Phi\left(\frac{4 - 3.8}{0.51}\right) = 1 - \Phi(0.3922) = 1 - 0.6526 = 0.347$

### $X \sim N(\mu, \sigma^2)$

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