

## Solution for exercise 3.1.5 in Pitman

The random variable  $Z = X_1X_2$  has range  $\{1, 2, 3, 4, 5, 6, 8, 9, 10, 12, 15, 16, 18, 20, 24, 25, 36\}$ . We find the probability of  $Z = i$  by counting the combinations of  $X_1, X_2$  for which  $X_1X_2 = i$ . we get:

$Z = i$	$P(Z = i)$
1	$\frac{1}{36}$
2	$\frac{2}{36}$
3	$\frac{2}{36}$
4	$\frac{3}{36}$
5	$\frac{2}{36}$
6	$\frac{4}{36}$
8	$\frac{2}{36}$
9	$\frac{1}{36}$
10	$\frac{2}{36}$
12	$\frac{4}{36}$
15	$\frac{2}{36}$
16	$\frac{1}{36}$
18	$\frac{2}{36}$
20	$\frac{2}{36}$
24	$\frac{2}{36}$
25	$\frac{1}{36}$
30	$\frac{2}{36}$
36	$\frac{1}{36}$