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	1
2	$\frac{2}{36}$
3	$\frac{2}{36}$
4	$\frac{3}{36}$
5	$\frac{2}{36}$
6	$\frac{4}{36}$
1 2 3 4 5 6 8	$\frac{2}{36}$
	$\frac{1}{36}$
10	$\frac{2}{36}$
12 15	$\frac{4}{36}$
15	$\frac{2}{36}$
16	$\frac{1}{36}$
16 18 20 24 25	$\frac{2}{36}$
20	$\frac{2}{36}$
24	$\frac{2}{36}$
25	$\frac{1}{36}$
30	$\frac{2}{36}$
36	$\begin{array}{c} \frac{1}{36} \\ \frac{2}{36} \\ \frac{2}{36} \\ \frac{2}{36} \\ \frac{3}{36} \\ \frac{4}{36} \\ \frac{2}{36} \\ \frac{3}{36} \\ \frac{4}{36} \\ \frac{2}{36} \\ \frac{3}{36} \\ \frac{2}{36} \\ \frac{3}{36} \\ \frac{2}{36} \\ \frac{2}{36} \\ \frac{3}{36} \\ \frac{3}$