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Solution. (a)We start by computing the CDF of the sum: denoting by $f_X;Y(x;y)$ the joint density function of X and Y we have $P(X+ Y \leq z) = P(X \leq z - Y) = \int_{-\infty}^z \int_{-\infty}^{z-y} f_X;Y(x;y)dx dy$ and differentiating with respect to z we obtain $f_{X+Y}(z) = \int_{-\infty}^z f_X;Y(z-y;y)dy$ [1] $= \int_{-\infty}^z f_X(x)f_Y(z-x)dx$

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