Java Custom Exceptions Code

```java
class MyCheckedException extends Exception {
    MyCheckedException(String msg) {
        super(msg);
    }
}

class MyUncheckedException extends RuntimeException {
    MyUncheckedException(String msg) {
        super(msg);
    }
}

public class Main {

    static void checkAge(int age) throws MyCheckedException {
        if (age < 18) {
            throw new MyCheckedException("Age below 18. Not allowed!");
        }
        System.out.println("Valid age!");
    }

    static void checkMarks(int marks) {
        if (marks < 0) {
            throw new MyUncheckedException("Marks cannot be negative!");
        }
        System.out.println("Valid marks!");
    }

    public static void main(String[] args) {

        try {
            checkAge(15);
        } catch (MyCheckedException e) {
            System.out.println("Caught Checked Exception: " + e.getMessage());
        }

        try {
            checkMarks(-5);
        } catch (MyUncheckedException e) {
            System.out.println("Caught Unchecked Exception: " + e.getMessage());
        }

        System.out.println("Program finished smoothly.");
    }
}
```