

1. Let  $X_1$  and  $X_2$  be independent identically distributed random variables with density function

$$f(x) = \begin{cases} e^{-x} & \text{if } x \geq 0 \\ 0 & \text{if } x < 0. \end{cases}$$

Compute the density function of  $(Y_1, Y_2)$ , where  $Y_1 = X_1$  and  $Y_2 = X_1 + 2X_2$ .