
Algorithm 1: pseudo code of rejection sampling method

Data: number of random variables to be drawn from distribution

Result: random variables of distribution

for $i \leftarrow 1$ **to** *number of variables to be drawn* **do**

 initialize variables;

while $f(x) < u$ **do**

 draw random variable x from uniform distribution $[a, b]$;

 draw random variable u from uniform distribution $[0, \max(f(x))]$;

 calculate density function value $f(x)$;

end

 keep x ;

end
