
```
function f = ARM(N)
c = (27/2)*exp(-2);
f = zeros(N,1);
for i = 1:N
    X = exprnd(3); % generate an exponential rv with parameter 1/3
    U = rand();
    while U > (3/(2*c))*(X.^2)*exp(-X + X/3)
        X = exprnd(3); % generate an exponential rv with parameter 1/3
        U = rand();
    end
    f(i,1) = X;
end
```

Published with MATLAB® R2015a