1. Pass density function (g), its domain (D) and no. of points to be sampled (n) to the main function (f1), count=0, sample=numeric(n)
2. Use optim to find min (-ln g), find (Dmin+min)/2 (x1) and (Dmax+min)/2 (x3), (x2=min)
3. Create while (count<n)
4. Pass xk vector to aux function (f2) to compute z vector (k+1 elements) , u and integral of exp(u) vector (k-1 elements + 0, 1 at the ends)
5. Run two independent Unif(0,1) U1=con, U2= w
6. Pass con, z vector and integral vector to aux function (f3) to convert con into x\_star
7. Compute l(x\_star) and u(x\_star), check for sampling conditions, if satisfied, increment count, and add x\_star to sample. If not satisfied, add x\_star to xk vector, and sort xk and the while loop continues