void fun(int **j) {
    *j = malloc(sizeof(int)*3);
    **j = 10;
    *(j+1) = 20;
    *j[2] = 30;
}

int main() {
    int *i;
    fun(&i);
    printf("%p %d\n", i+1, i[1]);
    free(i);
}

Note that when malloc is called, it reserves some number of bytes of space in the heap, and returns a pointer to that reserved space.