

Householder QR factorization

```
function [U,R] = householder(A)

[m, n] = size(A);
R = A;

for k = 1:n,
    x = R(k:m,k);
    e = zeros(length(x),1); e(1) = 1;
    u = sign(x(1))*norm(x)*e + x;
    u = u./norm(u);

    R(k:m, k:n) = R(k:m, k:n) -2*u*u'*R(k:m, k:n);
    U(k:m,k) = u;
end
```