q5.m Page 1

```
0;
```

```
function [L, U] = hessenberg(A)
  n = rows(A);
  % A is closest to U
  U = A;
  L = eye(n);
  for i = 1:(n-1)
    % Calculate the factor to multiply to the ith row before adding to the ith+1
    % row.
    factor = -U(i+1, i)/U(i, i);
    L(i+1, i) = -factor;
% For a given row, there is only one element below the pivot by definition.
    % Thus we only need to update a single row.
    for j = i:n
      U(i+1, j) += U(i, j) * factor;
    end
  end
end
A = [1 \ 4 \ 2 \ 3 \ 9; \ 3 \ 4 \ 1 \ 7 \ 9; \ 0 \ 2 \ 3 \ 4 \ 9; \ 0 \ 0 \ 1 \ 3 \ 4; \ 0 \ 0 \ 0 \ 4 \ 5]
[L, U] = hessenberg(A)
% verify our output is correct
newA = L * U
assert (newA == A)
```