

Linear algebra libraries in C++

BLAS	Dense vector, matrix operations
LAPACK	Dense matrix, banded matrix operations
UMFPACK	Sparse matrix in compressed column format, only have sparse direct solvers
csparse	Easy to use sparse direct solver
SparseLib++ &&IML++	Have Iterative solver, but precondition option limited, only incomplete factorization with no fill
IBM watson sparse matrix package	Iterative solver, have some precondition options, not tried yet