BLAS / LAPACK

BLAS and LAPACK work similar to GSL, but they are more optimized for linear algebra.

The blas and lapack libraries are high-performance libraries for linear algebra. If you are dealing with large matrices and you have the need for speed, then probably you should look into using BLAS / LAPACK, it will probably be faster than GSL.

Statistical computations are also very important. For that we have Apophenia. Let's talk about it in the next lesson.