Linear algebra libraries in C++

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| BLAS | Dense vector, matrix operations |
| LAPACK | Dense matrix, banded matrix operations |
| UMFPACK | Sparse matrix in compressed column format, only have sparse direct sovers |
| 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 |
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