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Statistical Computing and Numerical Methods

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There are several popular numerical computing applications such as MATLAB, TK Solver, S-PLUS, and IDL as well as free and open source alternatives such as FreeMat, Scilab, GNU Octave (similar to Matlab), and IT++ (a C++ library).

Numerical analysis - Wikipedia

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Numerical Methods & C/C++ Archives | Code with C

Numerical methods are an efficient vehicle for learning to use computers. Because numerical methods are for the most part designed for implementation on computers, they are ideal for this purpose. Further, they are particularly well-suited to demonstrate the power and the limitations of computers.

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