Leading journals in Numerical Analysis / Scientific Computing

ACM Transactions on Mathematical Software
Acta Numerica
Foundations of Computational Mathematics
IMA Journal of Numerical Analysis
Journal of Computational and Applied Mathematics
Journal of Computational Physics
Mathematics of Computation
Numerische Mathematik
SIAM Journal on Matrix Analysis and Applications
SIAM Journal on Numerical Analysis
SIAM Journal on Scientific Computing
SIAM Review

Some books to be aware of

E. Anderson, et al., LAPACK Users' Guide, 3rd ed., SIAM, 1999
Z. Bai, et al., Templates for the Solution of Algebraic Eigenvalue Problems, SIAM, 2000, online at http://www.cs.utk.edu/~dongarra/etemplates/.
R. Barrett, et al., Templates for the Solution of Linear Systems, SIAM, 1994, online at http://www.netlib.org/linalg/html_templates/Templates.html
Å. Björck, Numerical Methods in Matrix Computations, SIAM, 1996 (especially for lest-squares problems)
T. A. Davis, Direct Methods for Sparse Linear Systems, SIAM, 2006
T. A. Driscoll, Learning Matlab, SIAM, 2009
G. H. Golub and C. Van Loan, Matrix Computations, 4rd ed., Johns Hopkins U. Press, 2012
A. Greenbaum, Iterative Methods for Solving Linear Systems, SIAM, 1997
D. J. Higham and N. J. Higham, MATLAB Guide, 2nd ed., SIAM, 2005
MathWorks, Inc., Matlab documentation site, http://www.mathworks.com/access/helpdesk/help/helpdesk.shtml
J. Nocedal and S. J. Wright, Numerical Optimization, 2nd ed., Springer, 2006
M. Overton, Numerical Computing with IEEE Floating Point Arithmetic, SIAM, 2000
Y. Saad, Numerical Methods for Large Eigenvalue Problems, 2nd ed, SIAM, 2003, online at http://www-users.cs.umn.edu/~saad/books.html
Y. Saad, Numerical Methods for Sparse Linear Systems, online at http://www-users.cs.umn.edu/~saad/books.html
L. N. Trefethen and D. Bau, III, Numerical Linear Algebra, SIAM, 1997
H. van der Vorst, Lecture Notes on Iterative Methods and Computational Methods for Large Eigenvalue Problems, in Handbook of Numerical Analysis, Elsevier, 2002.
D. S. Watkins, Fundamentals of Matrix Computations, 3rd ed., Wiley, 2010.
D. S. Watkins, The Matrix Eigenvalue Problem, SIAM, 2007.