Below are some useful links to get started with GPU programming.

Note: While CUDA is specific to Nvidia graphics cards (which Apple stopped using a couple of years ago), OpenCL is not vendor-specific, and would be more useful for you to learn.

Whether you come across other useful links or tutorials while learning GPU programming, develop your own programs that can be useful as learning exercises or simply have some questions on getting started, please do not hesitate to email me: pjaikuma@csulb.edu

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General GPU Links
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1. http://www.prace-project.eu/hpc-training/prace-summer-school/prace-summer-school/gpu-talk-pdc.pdf

2. https://facwiki.cs.byu.edu/cgnp/index.php/GPU_Programming_Guide

3. http://barbagroup.bu.edu/gpuatbu/Program_files/Cruz_gpuComputing09.pdf

4. http://developer.nvidia.com/cuda-example-introduction-general-purpose-gpu-programming

5. http://www.seas.upenn.edu/~cis565/Resources.htm

GPU for Mathematica/MATLAB

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1. http://reference.wolfram.com/mathematica/guide/GPUComputing.html

2. http://gp-you.org/index.php?option=com_content&view=frontpage&Itemid=53

OpenCL

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1. http://www.khronos.org/developers/resources/opencl/

2. http://opencl.codeplex.com/wikipage?title=OpenCL%20Tutorials%20-%201

3. http://www.codeproject.com/KB/GPU-Programming/IntroToOpenCL.aspx

4. http://software.intel.com/en-us/articles/opencl-sdk/

5. http://software.intel.com/en-us/articles/tips-and-tricks-for-kernel-development/

6. http://software.intel.com/file/35771

7. http://enja.org/opencl/

CUDA Resources & Downloads
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1. http://developer.nvidia.com/cuda-example-introduction-general-purpose-gpu-programming

2. http://developer.download.nvidia.com/compute/cuda/2_3/toolkit/docs/online/modules.html

3. http://developer.nvidia.com/cuda-gpus

GPU & OpenGL web tutorials/webinars
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1. http://www.youtube.com/watch?v=e5f8BUHoTJM

2. http://www.youtube.com/watch?v=ziBqnDY839U&feature=related

3. http://www.youtube.com/watch?v=qniXE1wi0Po&feature=fvwrel

GPU-related books

I have not found any pedagogical book that is honestly better than what can be found freely on the web. Still, you can look on Amazon.com if you feel you need a book by your side (you can find books on CUDA as well as OpenCL to choose from)