Many core and contributed packages (including \texttt{spBayes}) call Basic Linear Algebra Subprograms (BLAS) and LAPACK (Linear Algebra PACKage) Fortran libraries.

Substantial computing gains:

- processor specific threaded BLAS/LAPACK implementation (e.g., Intel’s Math Kernel Library or AMD’s Core Math Library (ACML))

- processor specific compilers (e.g., Intel’s \texttt{icc/ifort})
Time needed to collect 100 MCMC samples using *spLM* and threaded vs. non-treaded BLAS/LAPACK on a Intel Core 2 Quad processor and Ubuntu 8.10 Linux OS. \texttt{R} compiled with GNU gcc and gfortran.