

Some computing notes

July 19, 2009

- Many core and contributed packages (including **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 *icc/fort*)

Time needed to collect 100 MCMC samples using *spLM* and threaded vs. non-threaded BLAS/LAPACK on a Intel Core 2 Quad processor and Ubuntu 8.10 Linux OS. **R** compiled with GNU gcc and gfortran.

