Some computing notes

July 2, 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/ifort)
Time needed to collect 100 MCMC samples using \textit{spLM} and threaded vs. non-threaded BLAS/LAPACK on a Intel Core 2 Quad processor and Ubuntu 8.10 Linux OS. \texttt{R} compiled with GNU gcc and gfortran.