Gianluca,
   You could use threads, but when I tried that (under windows) I had
many
problems. A solution which is fairly robust is to have a separate
executable,
a console application, doing your data taking, and writing the data to a
memory
mapped file. Then your DLL can map that file and read the data. It is
quite
fast that way. You must use mutexes and events to synchronize and
communicate,
but this is all clearly explained in the win32 documentation.

clip
> I am developing an IDL program which have to call some external C
> routines (actually some DLL, because I work on Windows environment).
> I am wondering if it is possible in some ways to call more than one DLL
> at the same time, I.e. in multitasking, so telling to IDL not to wait
> for the DLL return.
>
> For example I need to launch a DLL to continuously monitor some
> temperature sensors, but in the meanwhile I have to run another DLL to
> read an image from a CCD device. I would need to have the temperature
> variables continuously updated by the first DLL so that I can read and
> display their values while getting the image from the CCD device.
> Is all that possible with IDL?
> (I have IDL 5.5)
>
> Thank you very very much for your valuable help,
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Paul Probert
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