

## Student- $t$

### Parametrization

The Student- $t$  likelihood is defined so that

$$\sqrt{w} \tau (y - \eta) \sim T_\nu$$

for continuous response  $y$  where

$\tau$  : is the precision parameter

$w$  : is a foxed weight  $w > 0$

$\eta$  : is the linear predictor

$T_\nu$  : is a standardized Student- $t$  with  $\nu$  degrees of freedom such that its variace is 1 for any value of  $\nu$ .

### Link-function

Identity

### Hyperparameters

This likelihood has to hyperparameters

$$\begin{aligned}\theta_1 &= \log(\tau) \\ \theta_2 &= \log(\nu - 2)\end{aligned}$$

and the prior is defined on  $\theta = (\theta_1, \theta_2)$ .

### Specification

- family = T
- Required argument:  $y$  and  $w$  (keyword `weights`, default to 1).

### Hyperparameter spesification and default values

hyper

**theta1**

**name** log precision

**short.name** prec

**initial** 3

**fixed** FALSE

**prior** loggamma

**param** 1 5e-05

**to.theta**

**from.theta**

**theta2**

**name** log degrees of freedom

**short.name** dof

```
initial 0
fixed FALSE
prior loggamma
param 1 0.5
to.theta
from.theta

survival FALSE

discrete FALSE

link default identity

pdf student-t
```

## Example

```
#simulate data
n=100
phi=0.85
mu=0.5
eta=rep(0,n)
for(i in 2:n)
eta[i]=mu+phi*(eta[i-1]-mu)+rnorm(1)
nu=3
t=rt(n,df=nu)
y=eta+t/(sqrt(nu/(nu-2)))
data=list(y=y,z=seq(1:n))
#define the model and fit
formula=y~f(z,model="ar1")
result=inla(formula,family="T",data=data)
```

## Notes

None