Skew-Normal

Parametrisation

The Skew-Normal distribution is

$$f(y) = 2\frac{\sqrt{w\tau}}{\sqrt{2\pi}} \exp\left(-\frac{1}{2} w\tau \left(y-\mu\right)^2\right) \Phi(a\, a_{\max} \left[w\tau \left(y-\mu\right)\right])$$

for continuously responses y where $\Phi(\cdot)$ is the cummulative distribution function for a standard Normal, and

μ**:** is the the location parameter

τ**:** is the inverse scale

w**:** is a fixed weight, $w > 0$,

a**:** is the shape parameter

$a_{\mathbf{max}}$**:** is the (fixed) maximum value of the shape paramter (added for stability reasons). Default value is 5.

Link-function

The location parameter is linked to the linear predictor by

$$\mu = \eta$$

Hyperparameters

The inverse scale is represented as

$$\theta_1 = \log \tau$$

and the prior is defined on θ_1.

The shape parameter is

$$a = 2\frac{\exp(\theta_2)}{1+\exp(\theta_2)} - 1$$

and the prior is defined on θ_2.

Specification

- family = `sn`
- Required arguments: y and w (keyword `weights`). The weights has default value 1.
- Optional control arguments: `sn.shape.max`. Default value is 5.0.

Hyperparameter spesification and default values

hyper

theta1

name inverse.scale
short.name iscale
initial 4

fixed FALSE
prior loggamma
param c(1, 1e-04)

theta2

name skewness
short.name skew
initial 4
fixed FALSE
prior gaussian
param c(0, 10)

survival FALSE

discrete FALSE

Example

This is a simulated example requiring the package `sn`.

```
library(sn)
n = 1000
z = rnorm(n)
y = z + rsn(n, shape = 2)
formula = y ~ z
r = inla(formula, family = "sn", data = data.frame(z,y),
         control.data = list(sn.shape.max = 5.0))
summary(r)
```

Notes

None.