

Gaussian

Parametrisation

The Gaussian distribution is

$$f(y) = \frac{\sqrt{w\tau}}{\sqrt{2\pi}} \exp\left(-\frac{1}{2}w\tau (y - \mu)^2\right)$$

for continuously responses y where

μ : is the the mean

τ : is the precision

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

Link-function

The mean and variance of y are given as

$$\mu \quad \text{and} \quad \sigma^2 = \frac{1}{w\tau}$$

and the mean is linked to the linear predictor by

$$\mu = \eta$$

Hyperparameters

The precision is represented as

$$\theta = \log \tau$$

and the prior is defined on θ .

Specification

- family = gaussian
- Required arguments: y and w (keyword `weights`)

The weights has default value 1.

Hyperparameter spesification and default values

hyper

theta

name log precision

short.name prec

initial 4

fixed FALSE

prior loggamma

param 1 5e-05

to.theta function(x) log(x)

from.theta function(x) exp(x)

survival FALSE

discrete FALSE

link default identity

pdf gaussian

Example

In the following example we estimate the parameters in a simulated example with Gaussian responses, giving τ a Gamma-prior with parameters (1, 0.01) and initial value (for the optimisations) of $\exp(2.0)$.

```
n=100
a = 1
b = 1
z = rnorm(n)
eta = a + b*z
tau = 100
scale = exp(rnorm(n))
prec = scale*tau
y = rnorm(n, mean = eta, sd = 1/sqrt(prec))

data = list(y=y, z=z)
formula = y ~ 1+z
result = inla(formula, family = "gaussian", data = data,
              control.data = list(hyper = list(
                                prec = list(
                                  prior = "loggamma",
                                  param = c(1.0,0.01),
                                  initial = 2))),
                                scale=scale, keep=TRUE)
summary(result)
```

Notes

None.