Generic 0 model

Parametrization

The Type 0 generic model implements the following precision matrix

$$\mathbf{Q} = \tau \mathbf{C}$$

where \mathbf{C} is the structure matrix.

Hyperparameters

The precision parameters of the generic model is represented as

$$\theta = \log(\tau)$$

and prior is assigned to θ

Specification

The generic 0 models is specified inside the f() function as

where <Cmat> can be given in two different ways:

- a list of type Cmatrix = list(i = c(), j = c(), values = c()), where i, j and values are vectors of the non-zero elements of C. Note that i and j start from 1, and only the upper or lower part of C has to be given.
- the name of a file giving the structure matrix. The file should have the following format

$$i$$
 j \mathbf{C}_{ij}

where i and j are the row and column index and C_{ij} is the corresponding element of the precision matrix. Only the non-zero elements of the precision matrix need to be stored in the file.

See the following example for an application

Example

In the example below we define a RW1 model first using the generic0 model and this using the rw1 model.

```
#simulate data
n=50
z=seq(0,6,length.out=n)
y=sin(z)+rnorm(n,mean=0,sd=0.5)
data=data.frame(y=y,z=z)

#specify Cmatrix
i=c(1:n,1:(n-1))
```

Notes

None