

PRIORS

- know your parameters
- Cromwell's Rule
- transformations to achieve bounds (often)
- variance parameters
 - inverse - Gamma \times
 - parameter - expanded (cauchy/t)
 - half - t / Cauchy
 - multivariate
 - param - exp Wishart
 - LKJ
 - separate correlations and std devs
- prior pred sims
- improper vs weak vs regularizing/shrinkage/neutral vs non-neutral (McCarthy)
- reparameterizations
 - (θ_0/r) OR aux priors (init conditions)
- avoid bad tails (flatness)
- power-exponential