"Table": a tabulated prior

This prior allow the user to submit a prior for θ in a tabulated form, which is then interpolated to evaluate $\log \pi(\theta)$ as a continous function of the corresponding θ . Let

$$\theta_1, \theta_2, \dots, \theta_m$$

be m values for θ with corresponding log-prior density

$$\log \pi(\theta_1), \log \pi(\theta_2), \ldots, \log \pi(\theta_m).$$

To define this as a prior in R-INLA, define one object of type character, with content

table:
$$\theta_1 \ \theta_2 \ \dots \ \theta_m \ \log \pi(\theta_1) \ \log \pi(\theta_2) \ \dots \ \log \pi(\theta_m)$$

and use this as the name for the prior.

Example

This example define a loggamma-prior as the prior for the log-precision in three different ways.

```
prior.function = function(log_precision) {
    a = 1;
    b = 0.1;
    precision = exp(log_precision);
    logdens = log(b^a) - lgamma(a) + (a-1)*log_precision - b*precision;
    log_jacobian = log_precision;
    return(logdens + log_jacobian)
}
prior.expression = "expression:
            a = 1;
            b = 0.1;
            precision = exp(log_precision);
            logdens = log(b^a) - lgamma(a)
                      + (a-1)*log_precision - b*precision;
            log_jacobian = log_precision;
            return(logdens + log_jacobian);"
lprec = seq(-10, 10, len=1000)
prior.table = paste(c("table:", cbind(lprec, prior.function(lprec))),
        sep = "", collapse = " ")
n = 100
y = rnorm(n)
r = inla(y^1,
        data = data.frame(y),
        control.family = list(
                hyper = list(
                        prec = list(
                                prior = "loggamma",
                                param = c(1, 0.1))))
```

Notes

• If the internal optimiser in R-INLA needs to evaluate the (log-)prior outside the domain given, it will stop and give an error.