if

#-------------------------------------------------------------------------------------

We can use the following set of FCD’s

This approach is useful because it decreases the interdependency between b and z, where b are the breaks

#-------------------------------------------------------------------------------------

FCD’s

* For

Use MH algorithm in which I can propose simultaneously for all locations and a given k and either accept or reject.

* For

Therefore

We can speed this code up by generating

And calculating

Where

* For (loop over all unique values of y)
* For (loop over all unique values of y)

To ensure parameter identifiability, we set .