Linkmodel: gev and cgev

This is work in progress.

Parametrization

Hyperparameters

Specification

Hyperparameter spesification and default values

doc `GEV link`

hyper

 theta1

  hyperid `49033`
  name `tail`
  short.name `xi`
  initial `-3`
  fixed `FALSE`
  prior `pc.gevtail`
  param `7 0 0.5`
  to.theta `function(x, interval = c(REPLACE.ME.low, REPLACE.ME.high)) log(-(interval[1]`
  from.theta `function(x, interval = c(REPLACE.ME.low, REPLACE.ME.high)) interval[1] + (`

 theta2

  hyperid `49034`
  name `intercept`
  short.name `intercept`
  initial `0`
  fixed `FALSE`
  prior `normal`
  param `0 1`
  to.theta `function(x) log(x / (1 - x))`
  from.theta `function(x) 1 / (1 + exp(-x))`

status `experimental`

pdf `gev`

doc `Complement GEV link`

hyper

 theta1

  hyperid `49035`
  name `tail`
  short.name `xi`
  initial `-3`
  fixed `FALSE`

        prior `pc.gevtail`

        param `7 0 0.5`

        to.theta `function(x, interval = c(REPLACE.ME.low, REPLACE.ME.high)) log(-(interval[1]`

        from.theta `function(x, interval = c(REPLACE.ME.low, REPLACE.ME.high)) interval[1] + (`

    theta2

        hyperid `49036`

        name `intercept`

        short.name `intercept`

        initial `0`

        fixed `FALSE`

        prior `normal`

        param `0 1`

        to.theta `function(x) log(x / (1 - x))`

        from.theta `function(x) 1 / (1 + exp(-x))`

status `experimental`

pdf `cgev`

Example