Gaussian prior

Parametrisation

The normal/Gaussian distribution has density

$$\pi(\theta) = \left(\frac{\tau}{2\pi}\right)^{1/2} \exp\left(-\frac{\tau}{2}(\theta - \mu)^2\right) \tag{1}$$

for continuous θ where

 μ : is the mean

 τ : is precision.

Specification

The Gaussian prior for the hyperparameters is specified inside the f() function as following using the old style

Similar if there are more than one hyperparameter for that particular f-model. In the case where we want to specify the prior for the hyperparameter of an observation model, for example the negative Binomial, the prior spesification will appear inside the control.family()-argument; see the following example for illustration.

Example

Notes

None.