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))`

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))`

pdf `cgev`

Example