

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))

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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))

```

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Example