Laplace prior

Parametrisation

The Laplace distribution has density

$$\pi(\theta) = \frac{\lambda}{2} \exp(-|\theta - \mu|\lambda) \tag{1}$$

for continuous $\theta \in \Re$ where

μ**:** is the mean

λ**:** precision is $\lambda^2/2$.

Specification

The Laplace prior for the hyperparameter is specified as

```
f( <whatever> , hyper = list(<theta> = list(prior="laplace", param=c(<mean>,
                                <precision>))))
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Example

Notes

None.