"Table": a tabulated prior

This prior allow the user to submit a prior for θ in a tabulated form, which is then interpolated to evaluate $\log \pi(\theta)$ as a continous function of the corresponding θ . Let

$$\theta_1, \theta_2, \ldots, \theta_m$$

be m values for θ with corresponding log-prior density

$$\log \pi(\theta_1), \log \pi(\theta_2), \ldots, \log \pi(\theta_m).$$

To define this as a prior in R-INLA, define one object of type character, with content

table:
$$\theta_1 \ \theta_2 \ \dots \ \theta_m \ \log \pi(\theta_1) \ \log \pi(\theta_2) \ \dots \ \log \pi(\theta_m)$$

and use this as the name for the prior.

Example

This example define a loggamma-prior as the prior for the log-precision in three different ways.

```
rprior.func = function(lprec) {
    return (dgamma(exp(lprec), a, b, log = TRUE) + lprec)
rprior <- inla.rprior.define(rprior.func, a = 1, b = 0.1)
prior.expression = "expression:
            a = 1;
            b = 0.1;
            precision = exp(lprec);
            logdens = log(b^a) - lgamma(a)
                      + (a-1)*lprec - b*precision;
            ljacobian = lprec;
            return(logdens + ljacobian);"
prior.func = function(lprec) {
    a = 1; b = 0.1;
    return (dgamma(exp(lprec), a, b, log = TRUE) + lprec)
lprec = seq(-10, 10, len=1000)
prior.table = paste(c("table:", cbind(lprec, prior.func(lprec))),
        sep = "", collapse = " ")
n = 100
y = rnorm(n)
r = inla(y^1,
        data = data.frame(y),
        control.family = list(
                hyper = list(
                        prec = list(
                                prior = "loggamma",
                                param = c(1, 0.1))))
```

```
rr = inla(y~1,
        data = data.frame(y),
        control.family = list(
                hyper = list(
                        prec = list(
                                prior = prior.expression))))
rrr = inla(y~1,
        data = data.frame(y),
        control.family = list(
                hyper = list(
                        prec = list(
                                prior = prior.table))))
rrrr = inla(y~1,
        data = data.frame(y),
        control.family = list(
                hyper = list(
                        prec = list(
                                prior = rprior))))
round(c(r$mlik[1], rr$mlik[1], rrr$mlik[1], rrrr$mlik[1]), 5)
```

Notes

• If the internal optimiser in R-INLA needs to evaluate the (log-)prior outside the domain given, it will stop and give an error.