iid-Exponential

Parametrisation

This family is part of the "iid" family to emulate non-Gaussian iid components. The Exponential distribution is

$$f(\mu) = s\lambda \exp(-s\lambda\mu), \ \mu \ge 0$$

for the linear predictor μ , and where

 λ : is the rate

s: is a fixed scaling, s > 0.

Link-function

Not relevant

Hyperparameters

The rate is represented as

$$\theta = \log \lambda$$

and the prior is defined on θ .

Specification

- family="iidexp"
- Required arguments: y and s (keyword scale)

The scalings have default value 1. Note that the numerical values of y is not used, only if its NA or not.

Hyperparameter spesification and default values

hyper

```
theta
```

```
name log lambda
short.name lambda
initial 0
fixed FALSE
prior loggamma
param 1 1
to.theta function(x) log(x)
from.theta function(x) exp(x)
```

survival FALSE

discrete FALSE

link default identity

 \mathbf{pdf} iidexp

Example

add example later

Notes

None.