PC prior for skewness in the Skew-normal

Parametrization

This is the PC prior for the skewness parameter a in the Skew-normal

$$2\phi(x)\Phi(a^{1/3}x)$$

which is renormalized to have zero mean and unit variance. The base-model, is the standard normal. The distance is proportional to a for |a| close to zero. The density, cumulative distribution function, quantile function, and a random number generator for this distribution are implemented in the inla.pc.{d,p,q,r}sn functions.

Specification

This prior for the hyperparameters is specified inside the hyper-spesification, as

Example

Notes

See also functions inla.pc.{d,p,q,r}prec and inla.doc("sn", section="link")