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 hyperparameters is specified as

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

Example

Notes

None.