Linkmodel: sn

Parametrization

This is the link that map $p \in (0,1)$ into $x \in \Re$, where

$$F_a(x) = p$$

and F_a is the cummulative distribution function for the skew-normal distribution,

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

which is renormalized to have zero mean and unit variance.

Hyperparameters

The parameter a represented as

$$\theta = a$$

and the prior is defined on θ. There is a PC prior available for a.

Specification

Use `model="sn"` within `control.link`.

Hyperparameter spesification and default values

doc Skew-normal link

hyper

theta

hyperid 49031
name alpha
short.name alpha
initial 0
fixed TRUE
prior pc.sn
param 40
to.theta `function(x) x`
from.theta `function(x) x`

status experimental

pdf linksn

Example

Notes

- The link-function is also available as R-functions `inla.link.sn` and `inla.link.invsn`
- This link-model is experimental for the moment.