`pc.gevtail`: The PC prior for ξ in the GEV likelihood

Parametrization

This is the PC prior for the tail parameter ξ in the GEV likelihood, where the KLD is

$$\text{KLD} = \xi^2/(1-\xi)$$

for $0 \le \xi < 1$.

Specification

This prior for the hyperparameter is specified in the `hyper`-spesification, as

```
hyper = list(<theta> = list(prior="pc.gevtail", param=c(<lambda>)))
```

and for $\theta = -\log(a)$ it is

```
hyper = list(<theta> = list(prior="pc.gevtail", param=c(<lambda>)))
```

Example

Notes

See also functions `inla.pc.{d,p,q,r}gevtail` which defines utility functions for this prior.