

iid-Exponential

Parametrisation

This family is part of the “iid” family to emulate non-Gaussian iid components.

The Exponential distribution is

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

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

pdf iidexp

Example

`## add example later`

Notes

None.