Dirichlet prior

Parametrization

This is a prior for $(\theta_1, \ldots, \theta_K)$, where $0 < \theta_k < 1$ and $\sum_{k=1}^{K} \theta_k = 1$. The density is

$$\pi(\theta_1, \ldots, \theta_K) = \frac{\Gamma(K\alpha)}{\Gamma(\alpha)^K} \prod_{k=1}^{K} \theta_i^{\alpha-1}$$

using a common α for all k.

Specification

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

```
hyper = list(<theta> = list(prior="dirichlet", param=<alpha>))
```

and the value of K is implicit for that model (see for example the likelihood model `"pom"`).

Example

Notes

This is an experimental function, and the normalizing constant wrt to the internal representation might not be entirely correct. To be fixed in the future.