Generic3 model

Parametrization

The generic3 model implements the following precision matrix

$$\mathbf{Q} = \sum_{i=1}^{m} \tau_i \boldsymbol{C}_i \tag{1}$$

where $\{\boldsymbol{C}_i\}$ are given symmetric matrices, and where τ_i are the precision-parameters.

Hyperparameters

The hyperparameters are

$$\theta_i = \log(\tau_i), \qquad i = 1, \ldots, m$$

and priors are assigned to $(\{\theta_i\})$.

Specification

The generic2model is specified inside the `f()` function as

```
f(<whatever>, model="generic3", Cmatrix = <list.of.Cmat>, hyper = <hyper>)
```

where `<list.of.Cmat>` is a list of, preferably, sparse-matrices, and m is defined as the length of `<list.of.Cmat>`.

Hyperparameter spesification and default values

Example

```
examples goes here
```

Notes