

Student- t

Parametrization

The Student- t likelihood is defined so that

$$\sqrt{w} \tau (y - \eta) \sim T_\nu$$

for continuous response y where

τ : is the precision parameter

w : is a fixed weight $w > 0$

η : is the linear predictor

T_ν : is a standardized Student- t with ν degrees of freedom such that its variance is 1 for any value of ν .

Link-function

Identity

Hyperparameters

This likelihood has two hyperparameters

$$\begin{aligned}\theta_1 &= \log(\tau) \\ \theta_2 &= \log(\nu - 2)\end{aligned}$$

and the prior is defined on $\theta = (\theta_1, \theta_2)$.

Specification

- family = T
- Required argument: y and w (keyword `weights`, default to 1).

Hyperparameter specification and default values

hyper

theta1

```
name log precision
short.name prec
initial 3
fixed FALSE
prior loggamma
param 1 5e-05
to.theta function(x) log(x)
from.theta function(x) exp(x)
```

theta2

```
name log degrees of freedom
short.name dof
```

```

initial 0
fixed FALSE
prior loggamma
param 1 0.5
to.theta function(x) log(x-2)
from.theta function(x) 2+exp(x)

survival FALSE

discrete FALSE

link default identity

pdf student-t

```

Example

```

#simulate data
n=100
phi=0.85
mu=0.5
eta=rep(0,n)
for(i in 2:n)
eta[i]=mu+phi*(eta[i-1]-mu)+rnorm(1)
nu=3
t=rt(n,df=nu)
y=eta+t/(sqrt(nu/(nu-2)))
data=list(y=y,z=seq(1:n))
#define the model and fit
formula=y~f(z,model="ar1")
result=inla(formula,family="T",data=data)

```

Notes

None