iid-Exponential

Parametrisation

This family is part of the "iid" family to emulate non-Gaussian iid components.
The Exponential distribution is

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

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.