

Student- t

Parametrization

The Student- t likelihood is defined so that

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

for continuous response y where

τ : is the precision parameter

s : is a fixed scaling $s > 0$

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 s (keyword `scale`, default to 1).

Hyperparameter specification and default values

hyper

theta1

name log precision

short.name prec

initial 0

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 5
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