DOF prior

Parametrization

The dof-prior has a tabulated density and is the distance based prior for the degrees of freedom parameter in the Student-t distribution.

The parameters to this prior is (u, α), with the interpretation that

$$\text{Prob}(\nu < u) = \alpha$$

where ν is the degrees of freedom.

Specification

The spline prior for the hyperparameters is specified inside the `f()` function as

```
f(<whatever>, hyper = list(<theta> = list(prior="dof", param=c(<u>, <alpha>))))
```

Example

Notes

This prior is experimental and for internal use only