

# Exponential

## Parametrisation

The Exponential distribution is

$$\text{Prob}(y) = \lambda \exp(-\lambda y) \quad \lambda > 0$$

for responses  $y > 0$ .

In survival analysis, models are generally specified through the hazard function. For exponential model, the baseline hazard is constant over time and the hazard function is:

$$h(y) = \lambda$$

## Link-function

The parameter  $\lambda$  is linked to the linear predictor as:

$$\lambda = \exp(\eta)$$

## Hyperparameters

None.

## Specification

- family = `exponential` for regression models and family = `exponential.surv` for survival models.
- Required arguments:  $y$  (to be given in a format by using `inla.surv()` for survival models )

## Hyperparameter spesification and default values

**doc** The Exponential likelihood

**hyper**

**survival** FALSE

**discrete** FALSE

**link** default log

**pdf** exponential

## Example

In the following example we estimate the parameters in a simulated case

```
n = 1000
x = runif(n)
lambda = exp(1+x)
y = rexp(n, rate=lambda)
event = rep(1,n)
data = list(y=y, event=event, x=x)
formula = inla.surv(y,event) ~ x
model = inla(formula, family ="exponential.surv", data=data)
```

```
summary(model)
```

```
formula = y ~ x
```

```
model = inla(formula, family = "exponential", data=data)
```

```
summary(model)
```

Notes