

# Wrapped Cauchy

## Parametrisation

The wrapped Cauchy distribution has density

$$f(y) = \frac{1}{2\pi} \frac{1 - (s\rho)^2}{1 + (s\rho)^2 - 2(s\rho) \cos(y - \mu)}$$

for continuously responses  $y$  where  $|y| \leq \pi$  and  $|\mu| \leq \pi$ . Here,

$\mu$  is a measure of location,

$\rho$  is a measure of the precision ( $0 < \rho < 1$ ),

$s$  is a fixed scaling ( $0 < s \leq 1$ ).

## Link-function

The “mean” of  $y$  is given as  $\mu$  and the mean is linked to the linear predictor as

$$\mu = 2 \arctan(\eta)$$

(Link function “tan”)

## Hyperparameters

The “precision”  $\rho$  is represented as

$$\rho = \frac{\exp(\theta)}{1 + \exp(\theta)}$$

and the prior is defined on  $\theta$ .

## Specification

- `family="wrappedcauchy"`
- Required arguments:  $y$  and  $s$  (argument `scale`).

The scalings have default value 1.

## Hyperparameter spesification and default values

`doc` The wrapped Cauchy likelihood

`hyper`

`theta`

`hyperid` 68001

`name` log precision parameter

`short.name` prec

`output.name` Precision parameter for the Wrapped Cauchy observations

`output.name.intern` Log precision parameter for the Wrapped Cauchy observations

`initial` 2

`fixed` FALSE

`prior` loggamma

```
param 1 0.005
to.theta function(x) log(x / (1 - x))
from.theta function(x) exp(x) / (1 + exp(x))
```

survival FALSE

discrete FALSE

link default tan tan.pi

pdf wrapped-cauchy

status disabled

### Example

In the following example we estimate the parameters in a simulated example with wrapped Cauchy responses.

### Notes

**This likelihood is currently disabled.**