

Independent random noise model

Parametrization

This model simply defines \mathbf{x} to be a vector of independent and Gaussian distributed random variable (possibly scaled) with precision τ :

$$\pi(\mathbf{x}|\tau) = \prod_{i=1}^n \frac{1}{\sqrt{2\pi}} \sqrt{(s_i\tau)} \exp\left(-\frac{1}{2}(s_i\tau)x_i^2\right)$$

where $s_i > 0$ is an optional fixed scale

Hyperparameters

The precision parameter τ is represented as

$$\theta = \log \tau$$

and the prior is defined on θ .

Specification

The independent model is specified inside the `f()` function as

```
f(<whatever>, model="iid", hyper = <hyper>, scale = <scale>)
```

where the option `scale` is optional and default to (all) 1.

Hyperparameter specification and default values

doc Gaussian random effects in dim=1

hyper

theta

hyperid 1001

name log precision

short.name prec

prior loggamma

param 1 5e-05

initial 4

fixed FALSE

to.theta function(x) log(x)

from.theta function(x) exp(x)

constr FALSE

nrow.ncol FALSE

augmented FALSE

aug.factor 1

aug.constr

n.div.by

n.required FALSE

set.default.values FALSE

pdf indep

Example

```
n=12
```

```
Ntrials = sample(c(80:100), size=n, replace=TRUE)
```

```
eta = rnorm(n,0,0.5)
```

```
prob = exp(eta)/(1 + exp(eta))
```

```
y = rbinom(n, size=Ntrials, prob = prob)
```

```
data=data.frame(y=y,z=1:n)
```

```
formula=y~f(z,model="iid",
```

```
  hyper=list(theta=list(prior="loggamma",param=c(1,0.01))))
```

```
result=inla(formula,data=data,family="binomial",Ntrials=Ntrials)
```

Notes

The option **scale** defines the scaling in the same order as argument **values**. It is therefore advised to also give argument **values** when **scale** is used to be sure that they are consistent.