PC prior for the degrees of freedom (dof)

Parametrization

The dof-prior has a tabulated density and is the PC 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 PC prior for the dof is specified in the `hyper`-argument, as

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

Example

Notes