pc.gevtail: The PC prior for ξ in the GEV likelihood

Parametrization

This is the PC prior for the tail (or shape) parameter ξ in the GEV likelihood, where the KLD is

$$\mathrm{KLD} = \xi^2/(1-\xi)$$

for $0 \le \xi < 1$.

Specification

This prior for the hyperparameter is specified in the `hyper`-spesification, as

```
hyper = list(<theta> = list(prior="pc.gevtail", param=c(<lambda>, <low>, <high>)))
```

restricted to the interval $[\mathrm{low}, \mathrm{high}]$ (and the default interval is $[0, 1/2]$).

Example

Notes

OOPS: This prior can ONLY be used with `family = "bgev"` or `"gp"`. If you use it with another family, then there is no error, you just get wrong results.

See also functions `inla.pc.{d,p,q,r}gevtail` which defines utility functions for this prior, without the interval-restriction.

This prior is experimental.