iid-Exponential

Parametrisation

This family is part of the "iid" family to emulate non-Gaussian iid components.

The Exponential distribution is

$$f(\mu) = s\lambda \exp(-s\lambda\mu), \quad \mu \geq 0$$

for the linear predictor μ, and where

λ**:** is the rate

s**:** is a fixed scaling, $s > 0$.

Link-function

Not relevant

Hyperparameters

The rate is represented as

$$\theta = \log \lambda$$

and the prior is defined on θ.

Specification

- family = `iidexp`
- Required arguments: y and s (keyword `scale`)

The scalings have default value 1. Note that the numerical values of y is not used, only if its `NA` or not.

Hyperparameter spesification and default values

hyper

theta

name log lambda
short.name lambda
initial 0
fixed FALSE
prior loggamma
param 1 1
to.theta `function(x) log(x)`
from.theta `function(x) exp(x)`

survival FALSE

discrete FALSE

link default identity

pdf iidexp

Example

```
## add example later
```

Notes

None.