

## Student- $t$ with strata

### Parametrization

This model is an extension to the Student- $t$ , where different strata have their own precisions but the degrees-of-freedom parameter is common.

The Student- $t$  likelihood is defined so that

$$\sqrt{w \tau_s}(y - \eta) \sim T_\nu$$

for continuous response  $y$  where

$\tau_s$  : is the precision parameter, depending on the stratum  $s$

$w$  : is a fixed weight  $w > 0$

$\eta$  : is the linear predictor

$T_\nu$  : is a standardized Student- $t$  with  $\nu$  degrees of freedom such that its variance is 1 for any value of  $\nu$ , common for all strata.

### Link-function

Identity

### Hyperparameters

This likelihood  $N_s + 1$  hyperparameters

$$\begin{aligned}\theta_1 &= \log(\nu - 2) \\ \theta_2 &= \log(\tau_1) \\ \theta_3 &= \log(\tau_2) \\ &\text{etc....} \\ \theta_{N_s+1} &= \log(\tau_{N_s})\end{aligned}$$

where  $N_s$  is the number of strata defined. The current implementation limits  $N_s$  to 10, but this is easy to fix if needed. The prior is defined on  $\theta = (\theta_1, \theta_2, \dots)$ .

### Specification

- family = `tstrata`
- Required argument:  $y$  and  $w$  (keyword `weights`, default to 1), and `inla()`-argument “strata” which is either a integer vector with elements  $1, 2, \dots, N_s$ , or factor for which the levels defines the strata.

### Hyperparameter specification and default values

**doc** A stratified version of the Student-t likelihood

**hyper**

**theta1**

**hyperid** 101001

```

    name log degrees of freedom
    short.name dof
    initial 4
    fixed FALSE
    prior pc.dof
    param 15 0.5
    to.theta function(x) log(x - 5)
    from.theta function(x) 5 + exp(x)
theta2
    hyperid 101002
    name log precision1
    short.name prec1
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta3
    hyperid 101003
    name log precision2
    short.name prec2
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta4
    hyperid 101004
    name log precision3
    short.name prec3
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta5
    hyperid 101005
    name log precision4
    short.name prec4
    initial 2
    fixed FALSE

```

```

    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta6
    hyperid 101006
    name log precision5
    short.name prec5
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta7
    hyperid 101007
    name log precision6
    short.name prec6
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta8
    hyperid 101008
    name log precision7
    short.name prec7
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)
theta9
    hyperid 101009
    name log precision8
    short.name prec8
    initial 2
    fixed FALSE
    prior loggamma
    param 1 5e-05
    to.theta function(x) log(x)
    from.theta function(x) exp(x)

```

**theta10**

**hyperid** 101010  
**name** log precision9  
**short.name** prec9  
**initial** 2  
**fixed** FALSE  
**prior** loggamma  
**param** 1 5e-05  
**to.theta** function(x) log(x)  
**from.theta** function(x) exp(x)

**theta11**

**hyperid** 101011  
**name** log precision10  
**short.name** prec10  
**initial** 2  
**fixed** FALSE  
**prior** loggamma  
**param** 1 5e-05  
**to.theta** function(x) log(x)  
**from.theta** function(x) exp(x)

**survival** FALSE

**discrete** FALSE

**link** default identity

**pdf** tstrata

**Example**

**Notes**

None