

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

τ_s : is the precision parameter, depending on the stratum s

w : is a fixed weight $w > 0$

η : is the linear predictor

T_ν : is a standardized Student- t with ν degrees of freedom such that its variance is 1 for any value of ν , 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