

The blended Generalised Extreme Value distribution

Parametrisation

Link-function

Hyperparameters

Specification

Hyperparameter specification and default values

doc The blended Generalized Extreme Value likelihood

hyper

theta1

hyperid 57201
name spread
short.name sd
initial 0
fixed FALSE
prior loggamma
param 1 3
to.theta function(x) log(x)
from.theta function(x) exp(x)

theta2

hyperid 57202
name tail
short.name xi
initial -4
fixed FALSE
prior pc.gevtail
param 7 0 0.5
to.theta function(x, interval = c(REPLACE.ME.low, REPLACE.ME.high)) log(-(interval[1]
from.theta function(x, interval = c(REPLACE.ME.low, REPLACE.ME.high)) interval[1] + (

theta3

hyperid 57203
name beta1
short.name beta1
initial NA
fixed FALSE
prior normal
param 0 300
to.theta function(x) x
from.theta function(x) x

theta4

hyperid 57204
name beta2

```

    short.name beta2
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta5
    hyperid 57205
    name beta3
    short.name beta3
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta6
    hyperid 57206
    name beta4
    short.name beta4
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta7
    hyperid 57207
    name beta5
    short.name beta5
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta8
    hyperid 57208
    name beta6
    short.name beta6
    initial NA
    fixed FALSE
    prior normal

```

```

    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta9
    hyperid 57209
    name beta7
    short.name beta7
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta10
    hyperid 57210
    name beta8
    short.name beta8
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta11
    hyperid 57211
    name beta9
    short.name beta9
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x
theta12
    hyperid 57212
    name beta10
    short.name beta
    initial NA
    fixed FALSE
    prior normal
    param 0 300
    to.theta function(x) x
    from.theta function(x) x

```

status experimental

survival FALSE

discrete FALSE

link default identity log

pdf bgev

Example

Notes