

Laplace prior

Parametrisation

The Laplace distribution has density

$$\pi(\theta) = \frac{\lambda}{2} \exp(-|\theta - \mu| \lambda) \quad (1)$$

for continuous $\theta \in \Re$ where

μ : is the mean

λ : precision is $\lambda^2/2$.

Specification

The Laplace prior for the hyperparameter is specified as

```
f( <whatever> , hyper = list(<theta> = list(prior="laplace", param=c(<mean>,  
                                <precision>))))
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Example

Notes

None.