

## 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

$\mu$ : is the mean

$\lambda$ : 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>))))
```

The Laplace prior for the hyperparameter is specified as

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

### Example

#### Notes

None.