

Table 3.1 Univariate distributions available in WinBUGS

Distribution name	WinBUGS syntax	Probability or density function $f(x)$	Mean	Variance
Discrete distributions				
(1) Bernoulli	x ~ dbern(p)	$p^x(1-p)^{1-x}$	p	$p(1-p)$
(2) Binomial	x ~ dbin(p, n)	$n!p^x(1-p)^{n-x}/[x!(n-x)!]$	np	$np(1-p)$
(3) Categorical	x ~ dcat(p[])	p_x	$\sum_{x=1}^K xp_x$	$\sum_{x=1}^K [x - E(x)]^2 p_x$
(4) Negative binomial	x ~ dnegbin(p, r)	$(x+r-1)!p^r(1-p)^x/[x!(r-1)!]$	$r(1-p)/p$	$r(1-p)/p^2$
(5) Poisson	x ~ dpois(lambda)	$\exp(-\lambda)\lambda^x/x!$	λ	λ
Continuous distributions				
(6) Beta	x ~ dbeta(a, b)	$\Gamma(a+b)x^{a-1}(1-x)^{b-1}/[\Gamma(a)\Gamma(b)]$	$a/(a+b)$	$ab/[(a+b)^2(a+b+1)]$
(7) Chi-squared	x ~ dchisqr(k)	See gamma($k/2, \frac{1}{2}$)	k	$2k$
(8) Double exponential	x ~ dexp(mu, tau)	$\frac{1}{2}\tau \exp(-\tau x-\mu)$	μ	$\sqrt{2}/\tau$
(9) Exponential	x ~ dexp(lambda)	$\lambda e^{-\lambda x}$	$1/\lambda$	$1/\lambda^2$
(10) Gamma	x ~ dgamma(a, b)	$b^a x^{a-1} e^{-bx} / \Gamma(a)$	a/b	a/b^2
(11) Generalized gamma	x ~ gen.gamma(a, b, r)	$rb(bx)^{r\alpha-1} \exp[-(bx)^r] / \Gamma(a)$	$\Gamma(a+1/r)/[b\Gamma(a)]$	$[\Gamma(a+2/r^2)\Gamma(a) - \Gamma(a+1/r)^2]/[\lambda\Gamma(a)]^2$
(12) Log-normal	x ~ dlnorm(mu, tau)	$\sqrt{\tau/(2\pi)} x^{-1} \exp[-\tau/2(\log x - \mu)^2]$	$e^{\mu+1/(2\tau)}$	$(e^{1/\tau} - 1)e^{2\mu+1/\tau}$
(13) Logistic	x ~ dlogis(mu, tau)	$\tau e^{\tau(x-\mu)} [1 + e^{\tau(x-\mu)}]^{-2}$	μ	$\pi^2/[3\tau^2]$
(14) Normal	x ~ dnorm(mu, tau)	$\sqrt{\tau/(2\pi)} \exp[-\tau(x-\mu)^2/2]$	μ	$1/\tau$
(15) Pareto	x ~ dpar(a, c)	$a c^a x^{-a-1}$	$ab/(a-1)$	$ab^2/[(a-1)^2(a-2)]$
(16) Student's t	x ~ dt(mu, tau, v)	$\Gamma[(v+1)/2] \sqrt{\tau/(2\pi)} [\Gamma(v/2)]^{-1} \times [1 + \tau v^{-1}(x-\mu)^2]^{-(v+1)/2}$	μ	$v\tau^{-1}/(v-2)$
(17) Uniform	x ~ dunif(a, b)	$1/(b-a)$	$a/(a+b)$	$\frac{1}{12}(b-a)^2$
(18) Weibull	x ~ dweib(v, lambda)	$v\lambda x^{v-1} \exp(-\lambda x^v)$	$\lambda^{-1/v} \Gamma(1+v^{-1})$	$[\Gamma(1+2v^{-1}) - \Gamma(1+v^{-1})^2] \lambda^{-2/v}$

Key: $p \in (0, 1)$; (1) $x = 0, 1$; (2) $x = 0, 1, \dots, n$, $p \in (0, 1)$; (3) $p[]$ is a vector of dimension K , $x = 1, 2, \dots, K$ and elements $p[x] = p_x \in (0, 1)$, $\sum_{x=1}^K p_x = 1$; (4) $x = 0, 1, 2, \dots$; $r = 1, 2, \dots$; (5) $x = 0, 1, 2, \dots$; $\lambda > 0$; (6) $x \in (0, 1)$, $a, b > 0$; (8) $x \in \mathbf{R}$, $\mu \in \mathbf{R}$, $\tau > 0$; (9) $x > 0$, $\lambda > 0$; (10), (11) $x > 0$, $a, b, r > 0$; (12) $x > 0$, $\mu \in \mathbf{R}$, $\tau > 0$; (13), (14), (16) $x \in \mathbf{R}$, $\mu \in \mathbf{R}$, $\tau, v > 0$; (15) $x > c$, $a, c > 0$; (17) $x \in (a, b)$, $a, b \in \mathbf{R}$, $a < b$; (18) $x > 0$, $v, \lambda > 0$.