

Problem 14.2

The data in `gibbs_coal.csv` contains time series of the annual number of coal mining disasters in the UK from 1851-1961 [7]. In this question we are going to use Gibbs sampling to estimate the point in time when legislative and societal changes caused a reduction in coal mining disasters in the UK. A model for the number of disasters D_t in a particular year t is,

$$D_t \sim \begin{cases} \text{Poisson}(\lambda_1), & \text{if } t \leq n \\ \text{Poisson}(\lambda_2), & \text{if } t > n \end{cases}$$