readme.pdf
Notes on western.web.zip
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The zip file, western.web.zip contains 5 files that supplement the paper by Bruce Western and Meredith Kleykamp, "A Bayesian Change Point Model for Historical Time Series Analysis.":

bcp.R	An R script containing functions for the Gibbs sampler and SSCP methods for Bayesian estimation of a change point model. This file is called by bcp1.R
bcp1.R	An R script that implements Gibbs sampler and SSCP functions in a small example with artifical data.
cp00.bug	A WinBUGS file containing two Bayesian change point models: (1) one with constant error variance, and (2) one with nonconstant error variance across countries.
oecd0.dat	A data file containing S-Plus style lists to be read by each of the models in cp00.bug.
inits0.dat	A data file containing S-Plus style lists of initial values to be used for each of the models in cp00.bug. Two sets of initial values are provided for each model, yielding two chains that are run in parallel.