

# Politics and Finance: Brexit vs UK Economy

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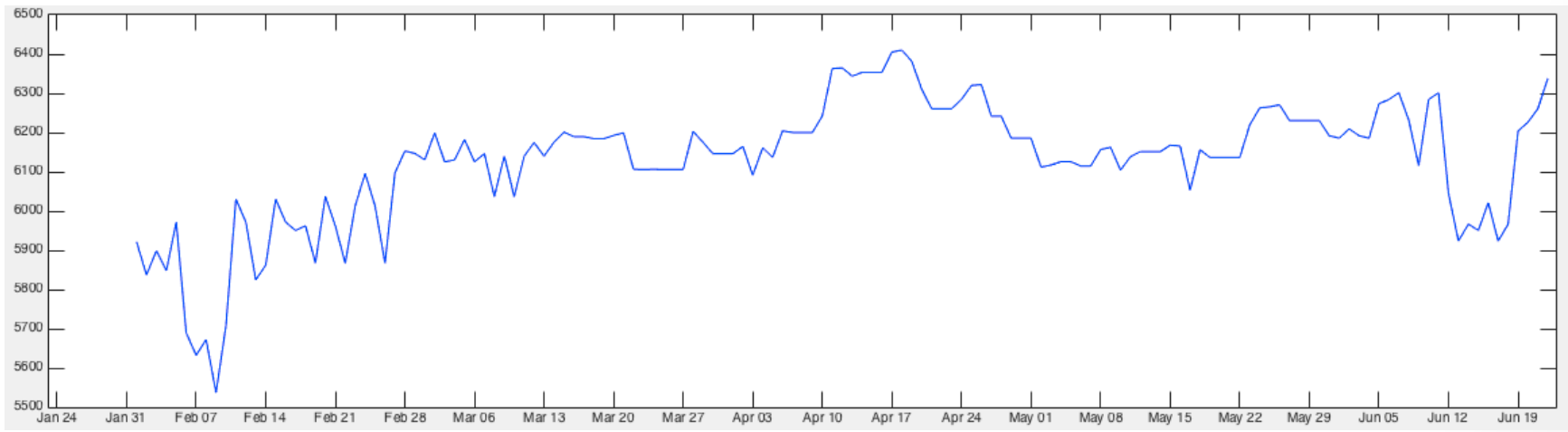
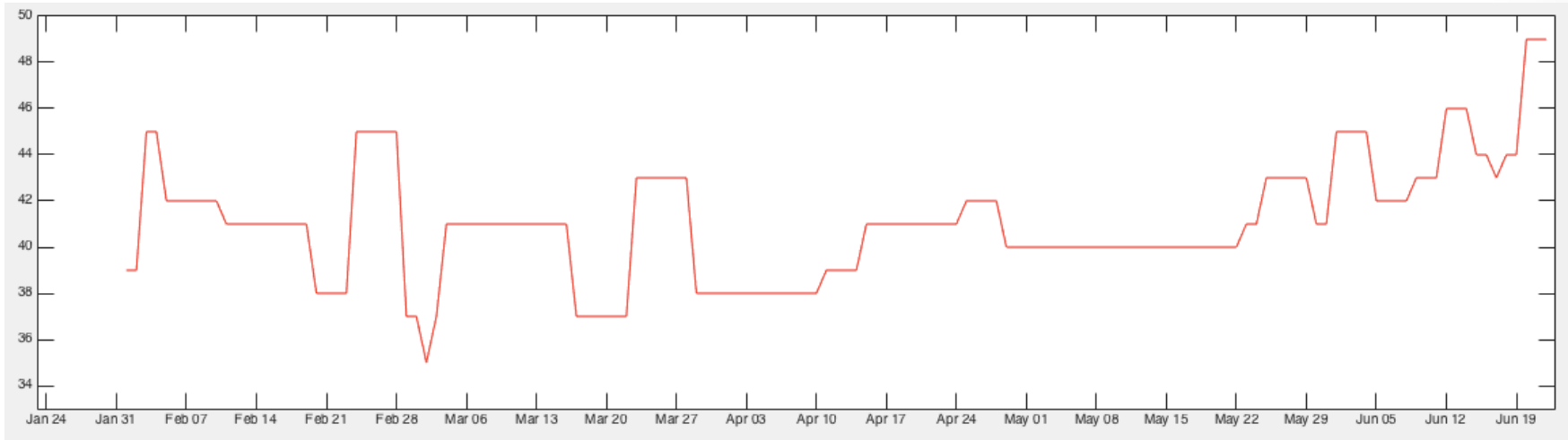
# Motivation



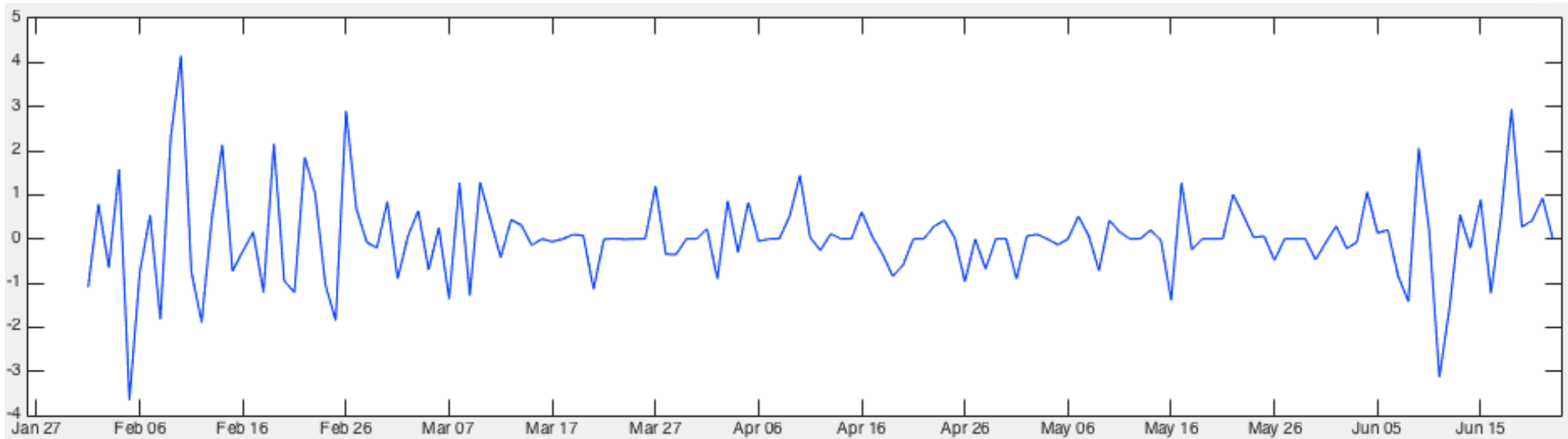
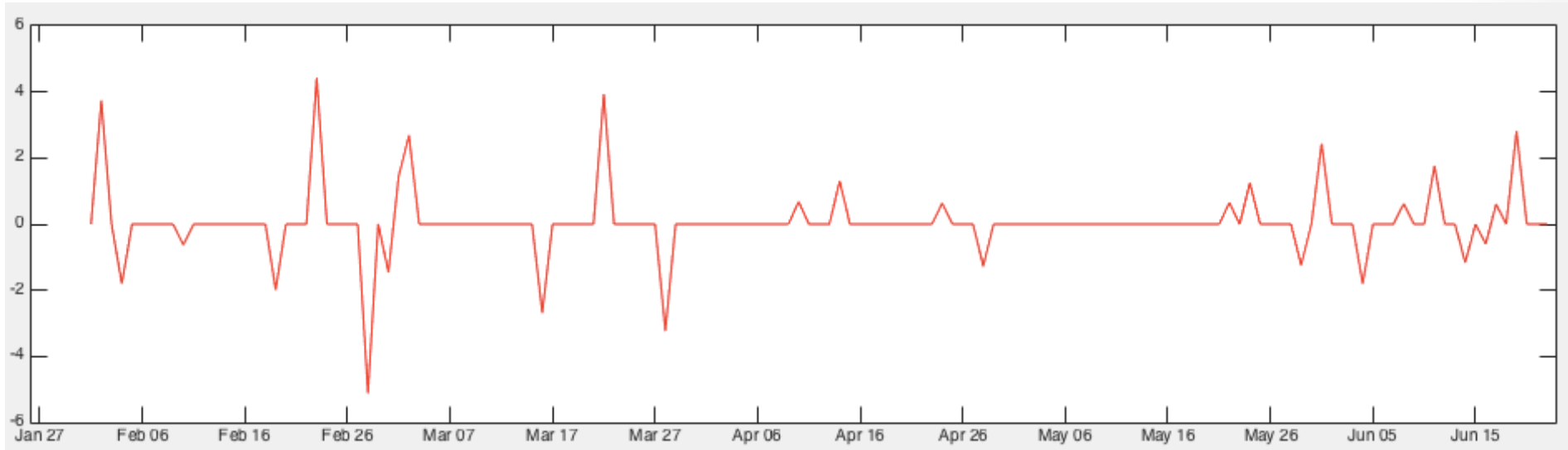
# Overview

- Chosen Data
- Limitations
  - Polling data
    - Less data
    - Less Accurate
    - Where it comes from
    - How it is collected
- Expectations
- Reality
- Further Research

# Expectations



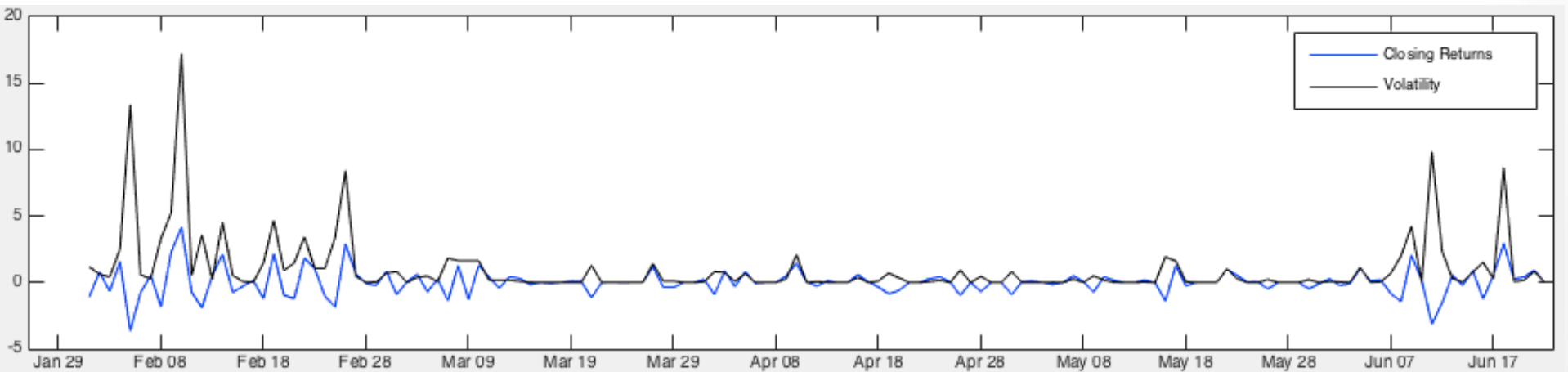
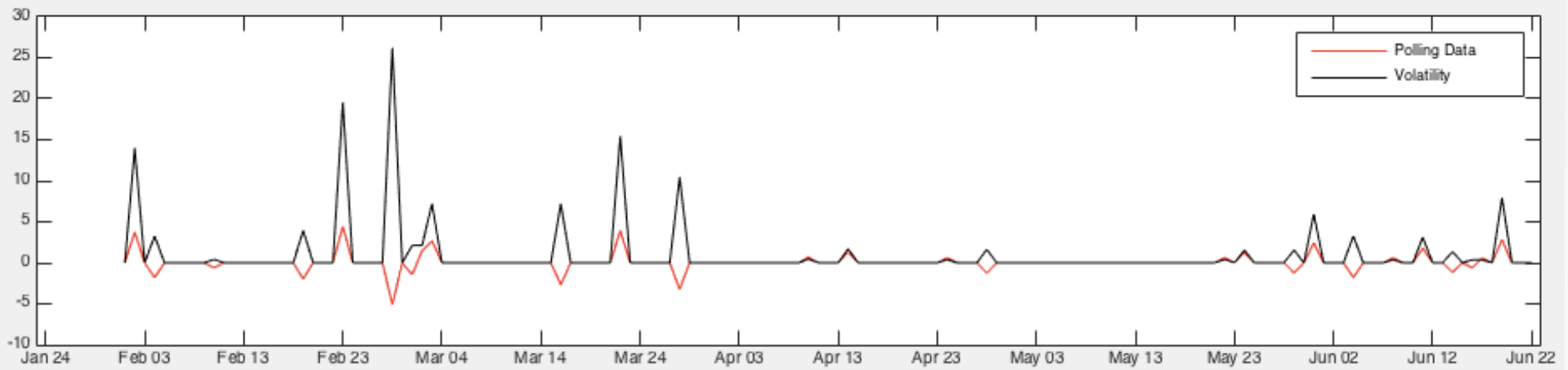
# Normalized Returns

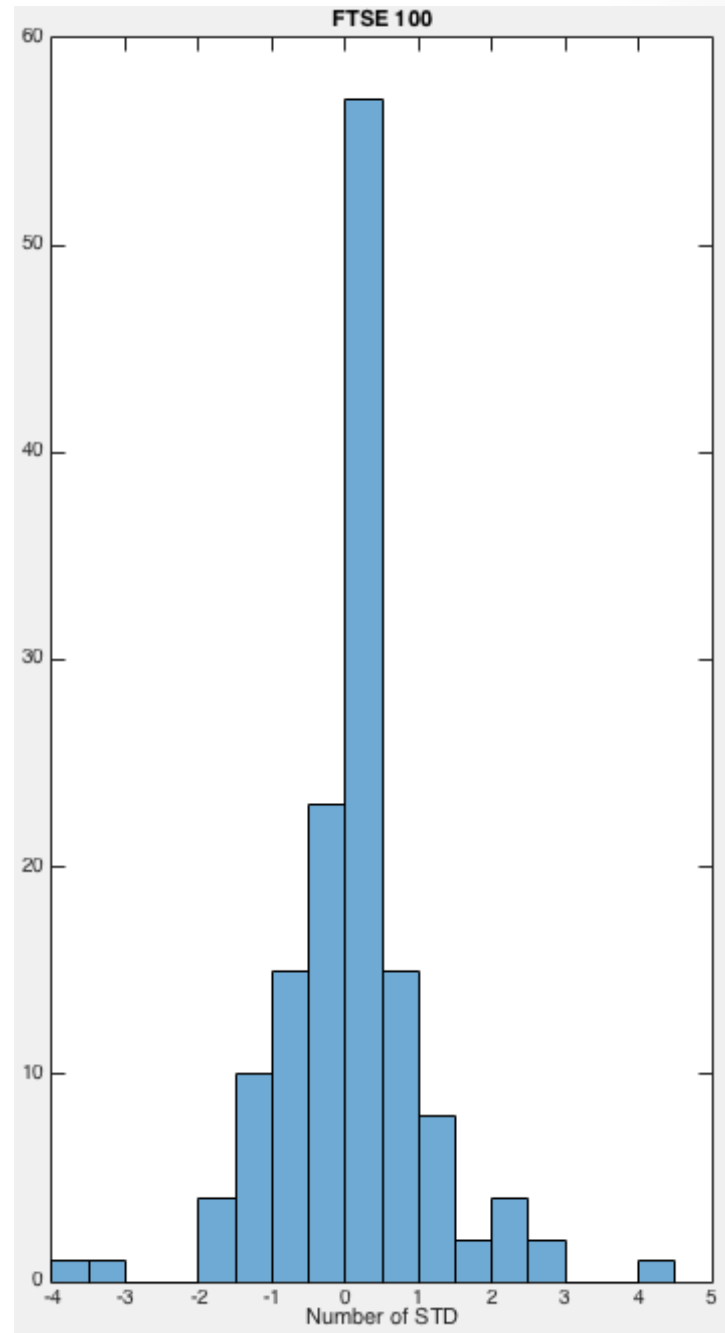
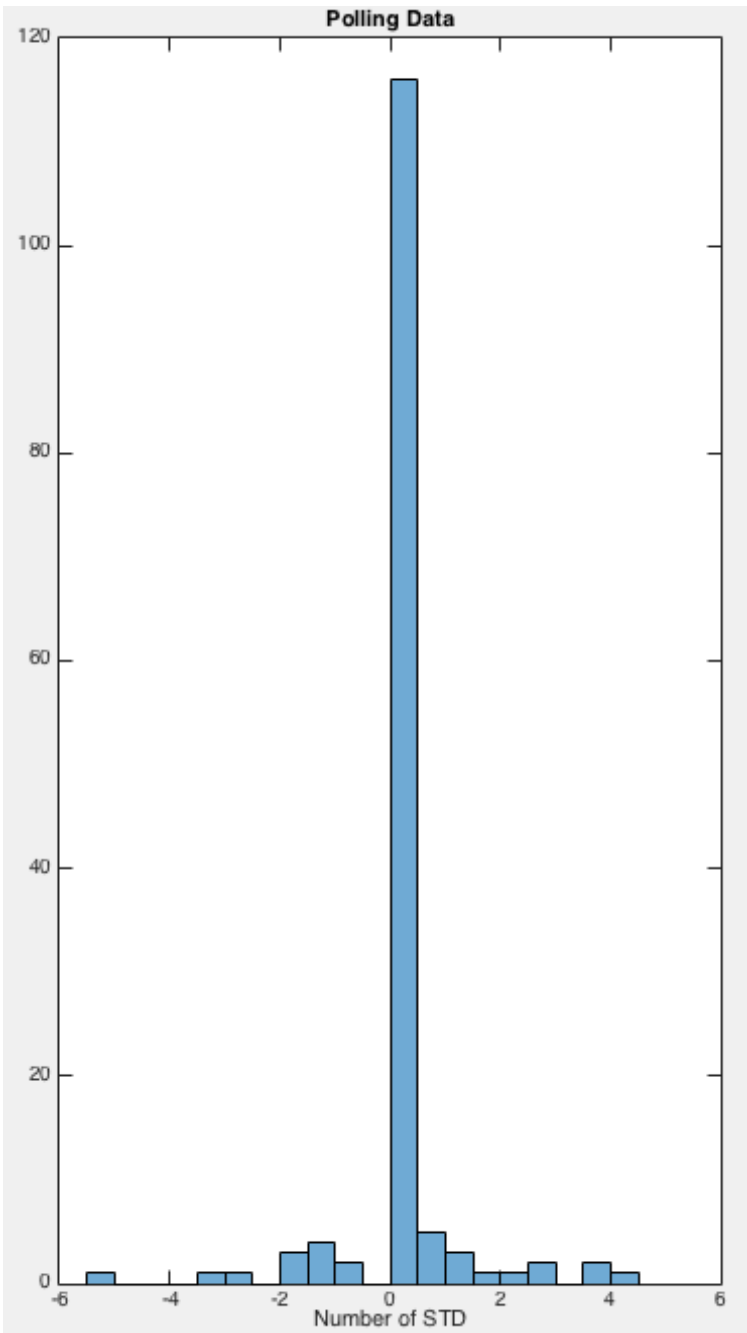


# Normalized Returns



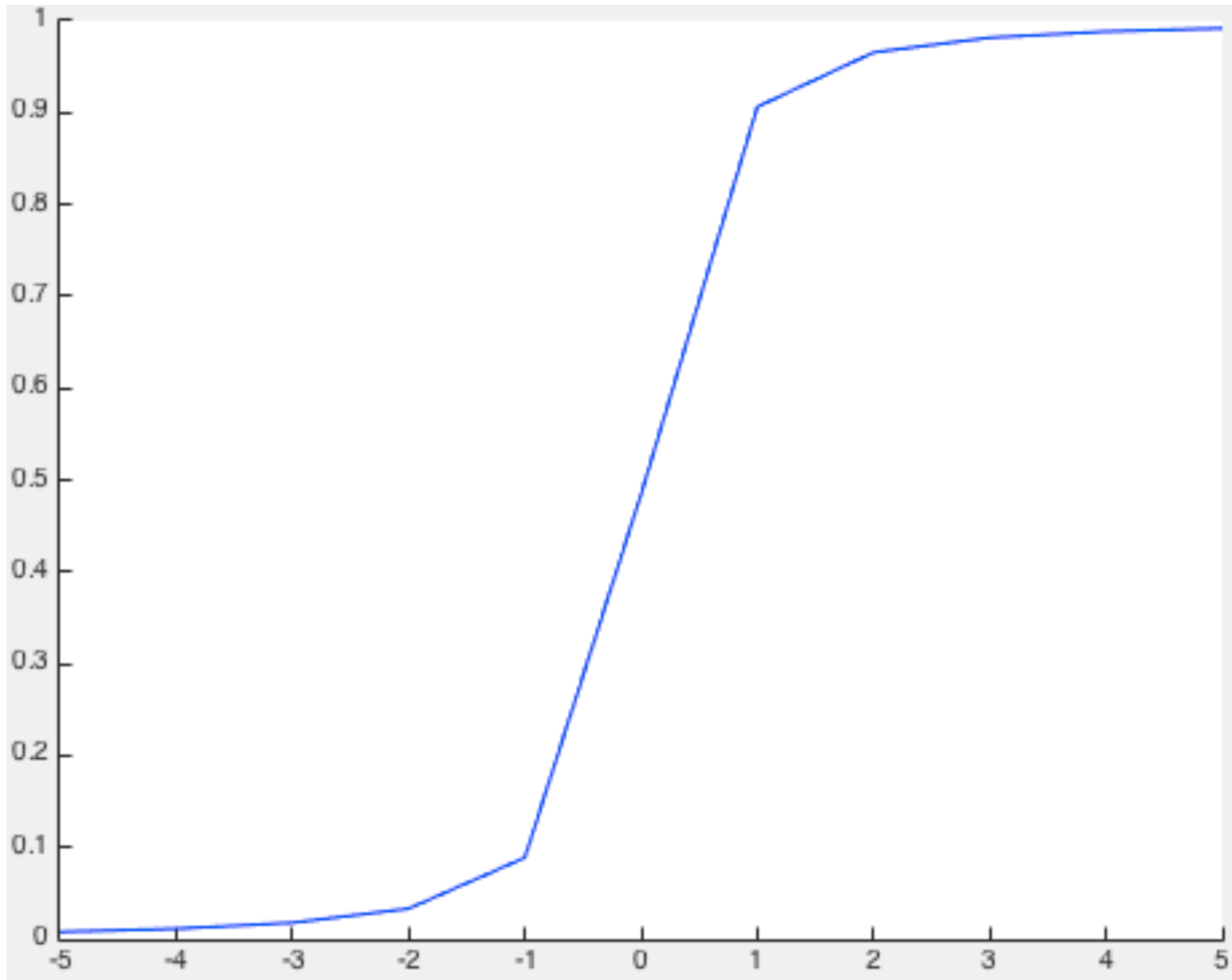
# Volatility



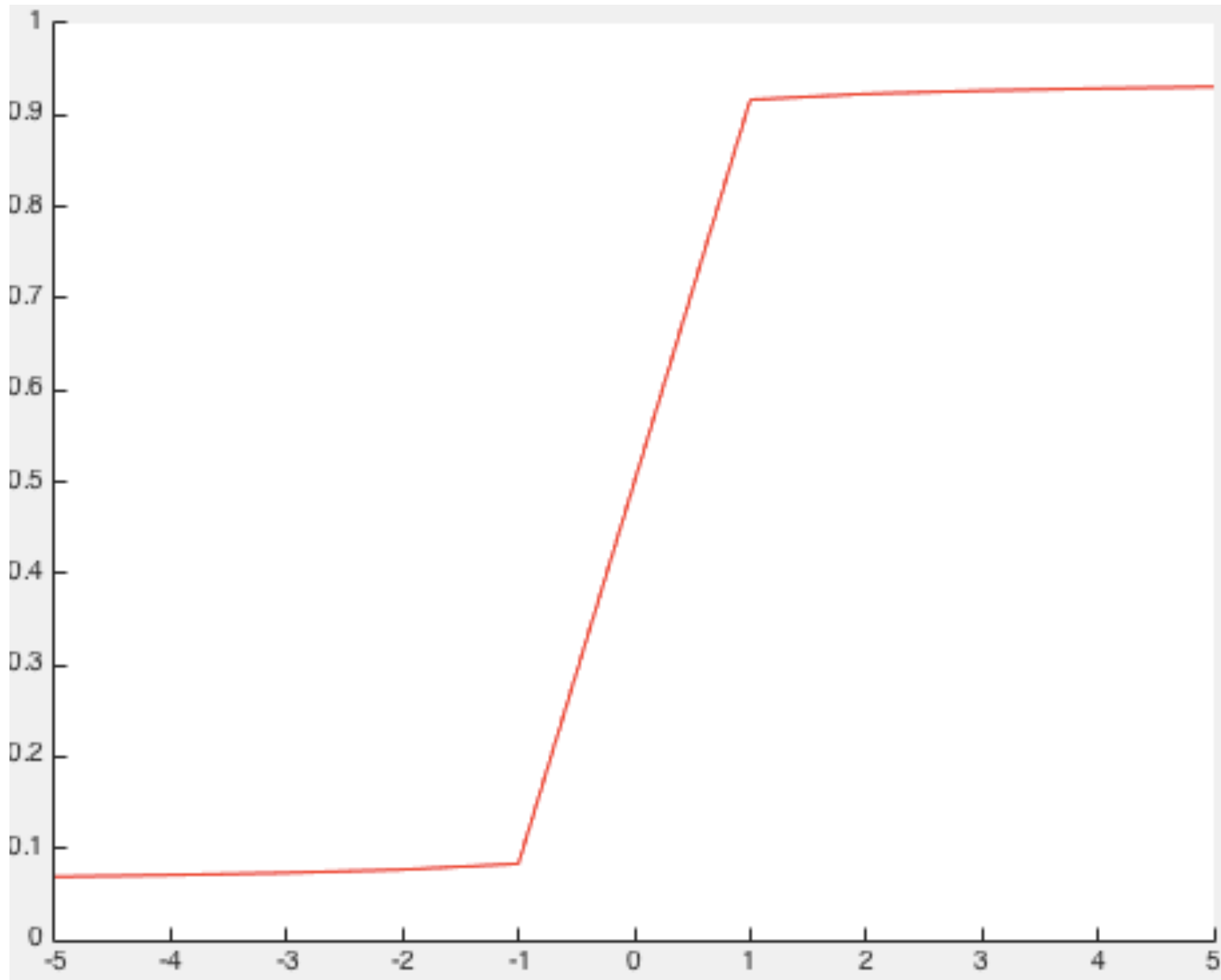




# Closing Returns CDF

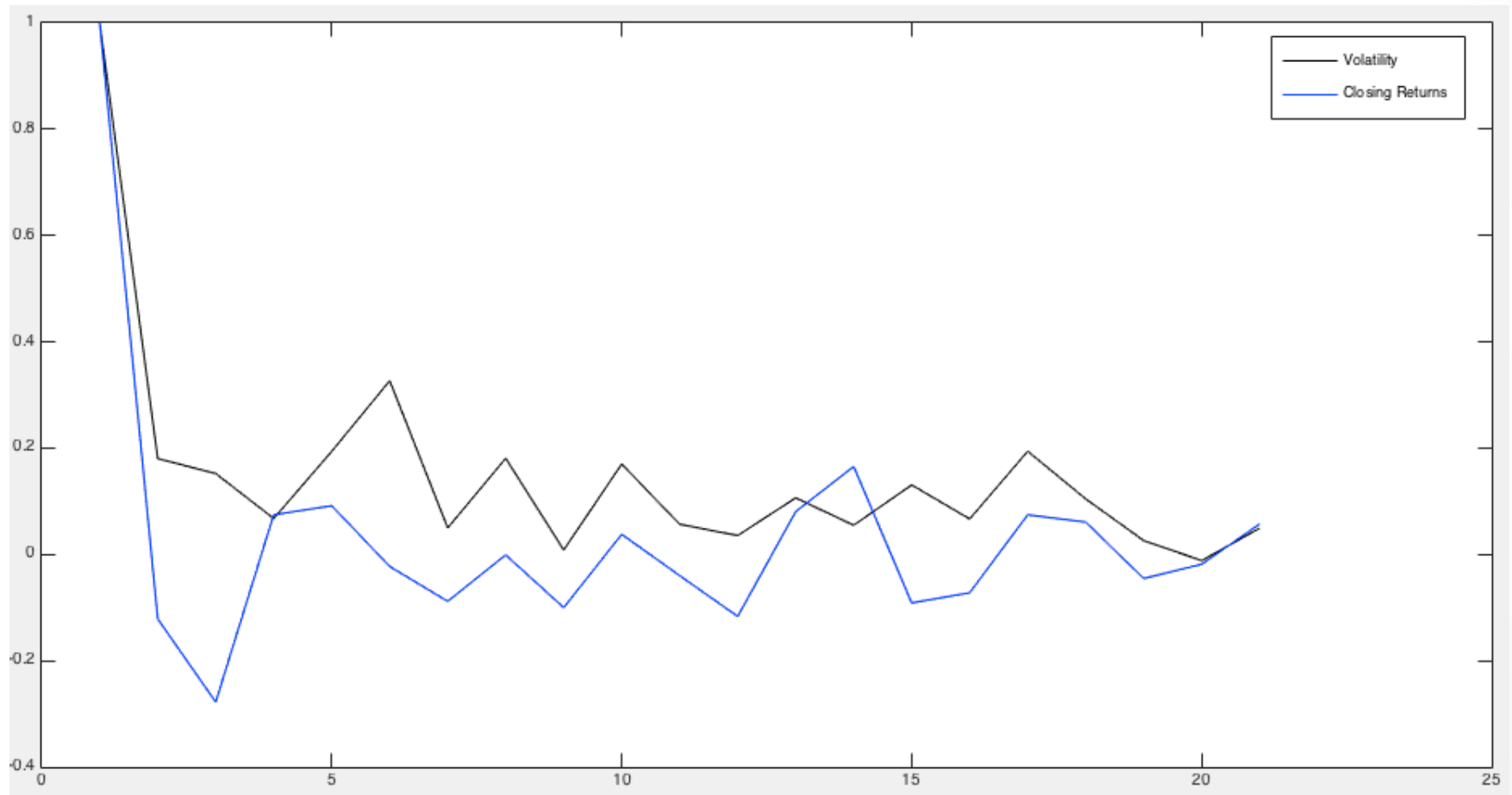


# Polling Data CDF



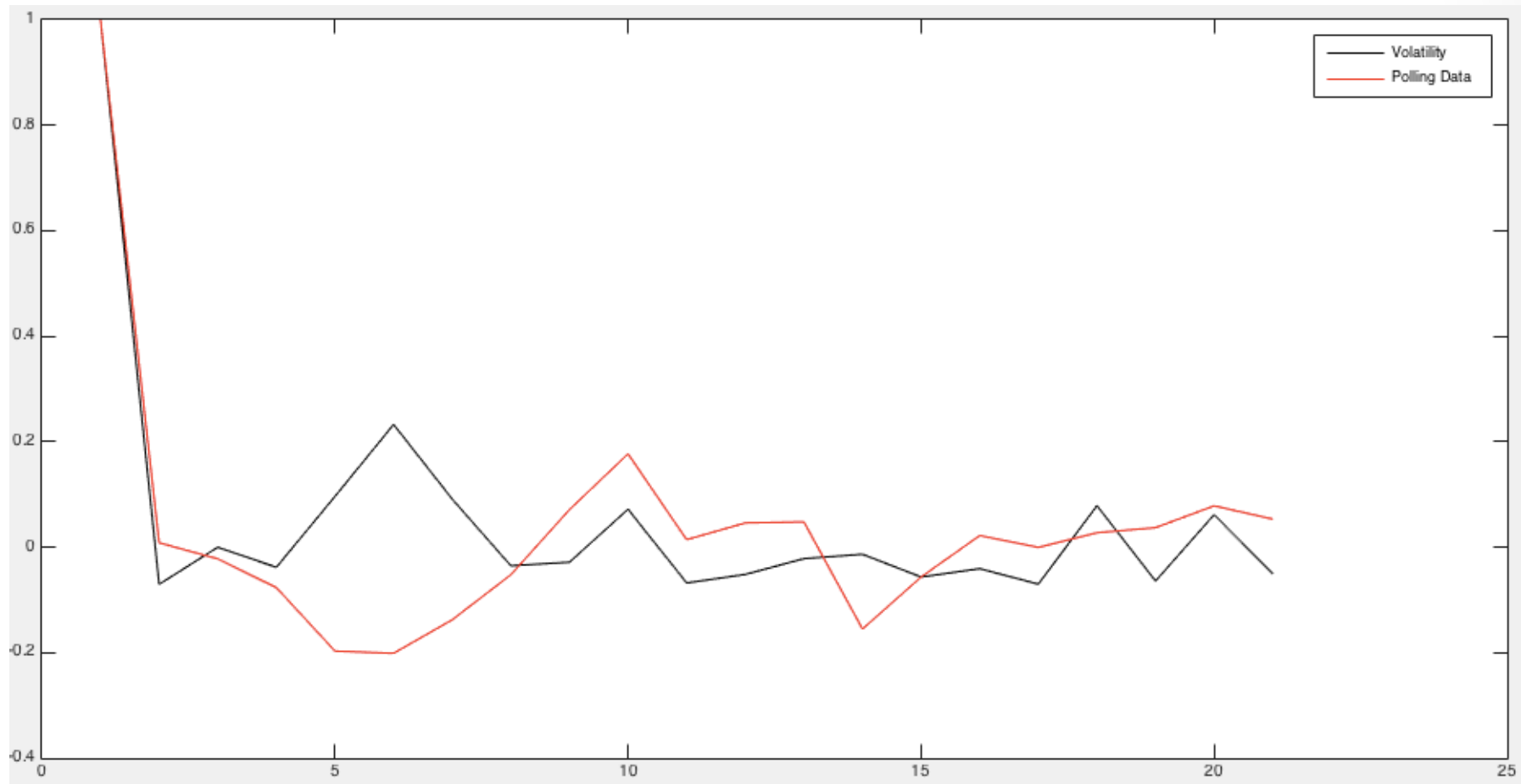
# Autocorrelation and Volatility

## Closing Returns



# Autocorrelation and Volatility

Polling Data



# Reality and Conclusions

- Similar shape over time
- Similar volatility
- Stock market has less small fluctuations

# Normalized Returns



# Next Steps

- Compare public opinion after the vote to market data
- Use longer time scales

# References

- Financial Times Historic Market Data
- Google Historic Market Data
- YouGov Polling Data
- Opinium Polling Data
- Class Presentations