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
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