MT4113 - Report

180024570 07/11/2018

 $I\ confirm\ that\ the\ following\ report\ and\ associated\ code\ is\ my\ own\ work,\ except\ where\ clearly\ indicated.$

Abstract

More than 17 million people voted to leave the EU in 2016 Referendum in the UK. This statistical report investigated the difference of approval rates of Brexit in England and the rest of the UK by carrying out both parametric and non-parametric tests. Particularly, Monte Carlo simulation is conducted on the referendum dataset by regions, to research the properties of those statistical tests under a range of different scenarios. add a bit summary of result

1 Motivation

Hundreds of thousands of people marched to London's Parliament Square for a referendum on the final Brexit deal in late October(BBC News, 2018). In the EU referendum in 2016, approximately 52%, or more than 17 million people in the UK, voted to leave the European Union (Becker, Fetzer & Novy, 2017). To investigate what voters in different nations of the UK vote for, the dataset of EU referendum results by regions(Electoral Commission, 2016) are statistically analysed and tested in this report. The dateset contains numerous variates regarding the referendum outcome, yet only *Region* and *Percent Leave* are concerned in terms of our research objectives.

ote Outcome in England and Non-England Regions Remain Leave Region England NonEngland Percentage of Leave Votes

Figure 1: Vote Outcome in England and Non-England Regions

According to the histogram of leave votes, it seems that England regions tend to be more supportive of Brexit than other regions. Hence, The research question is proposed as that

• Were approval rates of Brexit greater in England or rest of the UK in 2016 referendum?

On the basis of our research question, regions are categorized as England or Non-England, thus, One-tail Student's T test and Mann-Whitney U test are chosen to be conducted to compare the difference of mean approval rates of Brexit. Moreover, 1000-iteration Monte Carlo simulations are carried out under a range of scenarios in order to investigate power and size of these tests.

2 Methodology

Here to describe methods! Here to describe methods! Here to describe methods! Here to describe methods!

3 Result and Discussion

The power of parametric and non-parametric tests, in terms of different sample sizes and effect sizes, are calculated based on 1000 simulated datasets, and the result are shown in two tables below.

Table 1: Power of Student's T Test

Sample Size	Effect Size										
	1	2	3	4	5	6	7	8	9	10	
10	0.000	0.001	0.009	0.051	0.144	0.32	0.543	0.743	0.883	0.953	
50	0.000	0.006	0.510	0.992	1.000	1.00	1.000	1.000	1.000	1.000	
100	0.000	0.323	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
150	0.000	0.923	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
200	0.001	1.000	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
300	0.047	1.000	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
400	0.296	1.000	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
500	0.720	1.000	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
700	0.995	1.000	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	
1000	1.000	1.000	1.000	1.000	1.000	1.00	1.000	1.000	1.000	1.000	

Table 2: Power of Mann-Whitney U Test

Sample Size	Effect Size										
	1	2	3	4	5	6	7	8	9	10	
10	0.001	0.003	0.016	0.065	0.185	0.358	0.541	0.724	0.848	0.92	
50	0.000	0.031	0.565	0.982	1.000	1.000	1.000	1.000	1.000	1.00	
100	0.000	0.372	0.998	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
150	0.003	0.892	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
200	0.009	0.997	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
300	0.072	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
400	0.305	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
500	0.634	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
700	0.975	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	
1000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.00	

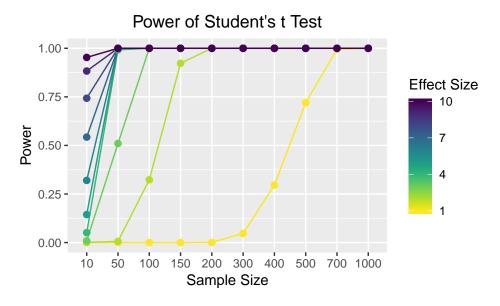


Figure 2: Power of Student's t Test under Different Scenarios

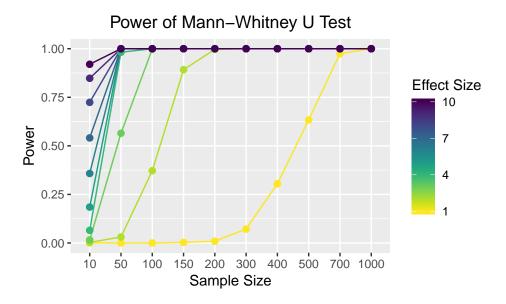


Figure 3: Power of Mann-Whitney U Test under Different Scenarios

Table 3: Size of Student's T Test

Sample Size		S	D Diffe	rence		SD Difference(record round to 0)					
	0	3	5	8	10	0	3	5	8	10	
10	0	0.017	0.025	0.032	0.032	0	0.014	0.025	0.033	0.035	
50	0	0.009	0.022	0.031	0.034	0	0.011	0.017	0.033	0.035	
100	0	0.012	0.020	0.023	0.023	0	0.014	0.020	0.023	0.024	
150	0	0.019	0.027	0.027	0.031	0	0.019	0.026	0.029	0.030	
200	0	0.009	0.021	0.024	0.025	0	0.010	0.017	0.022	0.028	
300	0	0.010	0.022	0.031	0.034	0	0.011	0.025	0.033	0.036	
400	0	0.019	0.029	0.036	0.038	0	0.018	0.030	0.040	0.041	
500	0	0.016	0.025	0.034	0.039	0	0.015	0.025	0.031	0.038	
700	0	0.013	0.022	0.029	0.034	0	0.013	0.020	0.031	0.033	
1000	0	0.015	0.029	0.033	0.036	0	0.013	0.028	0.034	0.036	

Table 4: Size of Mann-Whitney U Test

Sample Size	SD Difference						SD Difference(record round to 0)				
	0	3	5	8	10	0	3	5	8	10	
10	0	0.029	0.041	0.049	0.049	0	0.031	0.047	0.054	0.057	
50	0	0.028	0.046	0.054	0.057	0	0.031	0.047	0.056	0.058	
100	0	0.028	0.048	0.063	0.065	0	0.029	0.045	0.062	0.070	
150	0	0.033	0.049	0.057	0.057	0	0.032	0.045	0.059	0.057	
200	0	0.026	0.045	0.056	0.061	0	0.028	0.047	0.055	0.061	
300	0	0.036	0.051	0.066	0.071	0	0.034	0.056	0.067	0.075	
400	0	0.043	0.064	0.074	0.080	0	0.044	0.064	0.076	0.080	
500	0	0.034	0.051	0.064	0.066	0	0.027	0.051	0.063	0.069	
700	0	0.029	0.048	0.054	0.057	0	0.034	0.050	0.058	0.062	
1000	0	0.038	0.054	0.065	0.071	0	0.037	0.056	0.063	0.070	

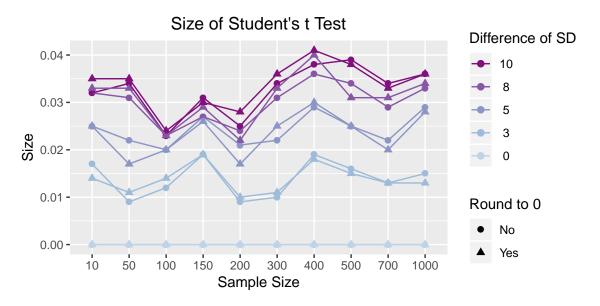


Figure 4: Size of Student's t Test under Different Scenarios

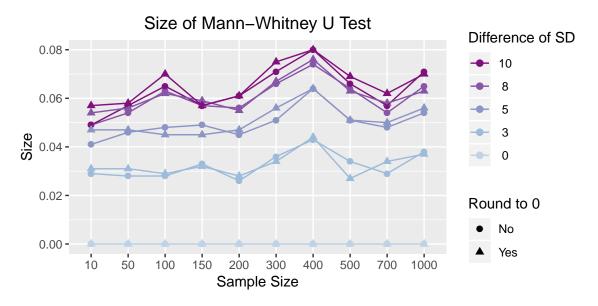


Figure 5: Size of Mann-Whitney U Test under Different Scenarios

4 Conclusion

Here to draw conclusions! Here to draw conclusions! Here to draw conclusions! Here to draw conclusions!

5 Reference

BBC News (2018) People's Vote march: Hundreds of thousands attend London protest. [Online]. Available from: https://www.bbc.co.uk/news/uk-45925542.

Becker, S.O., Fetzer, T. & Novy, D. (2017) Who voted for Brexit? A comprehensive district-level analysis. *Economic Policy*. [Online] Available from: doi:10.1093/epolic/eix012.

Electoral Commission (2016) 2016 EU Referendum in the United Kingdom. [Online]. Available from: https://www.kaggle.com/electoralcommission/brexit-results.

6 Appendix