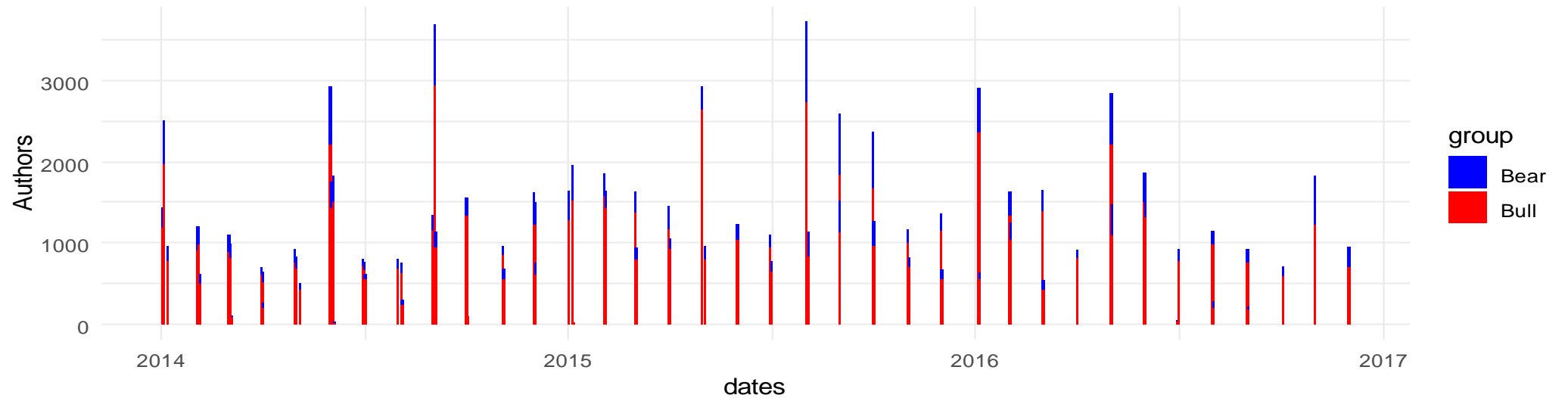


# Herding in social media and stock price volatility

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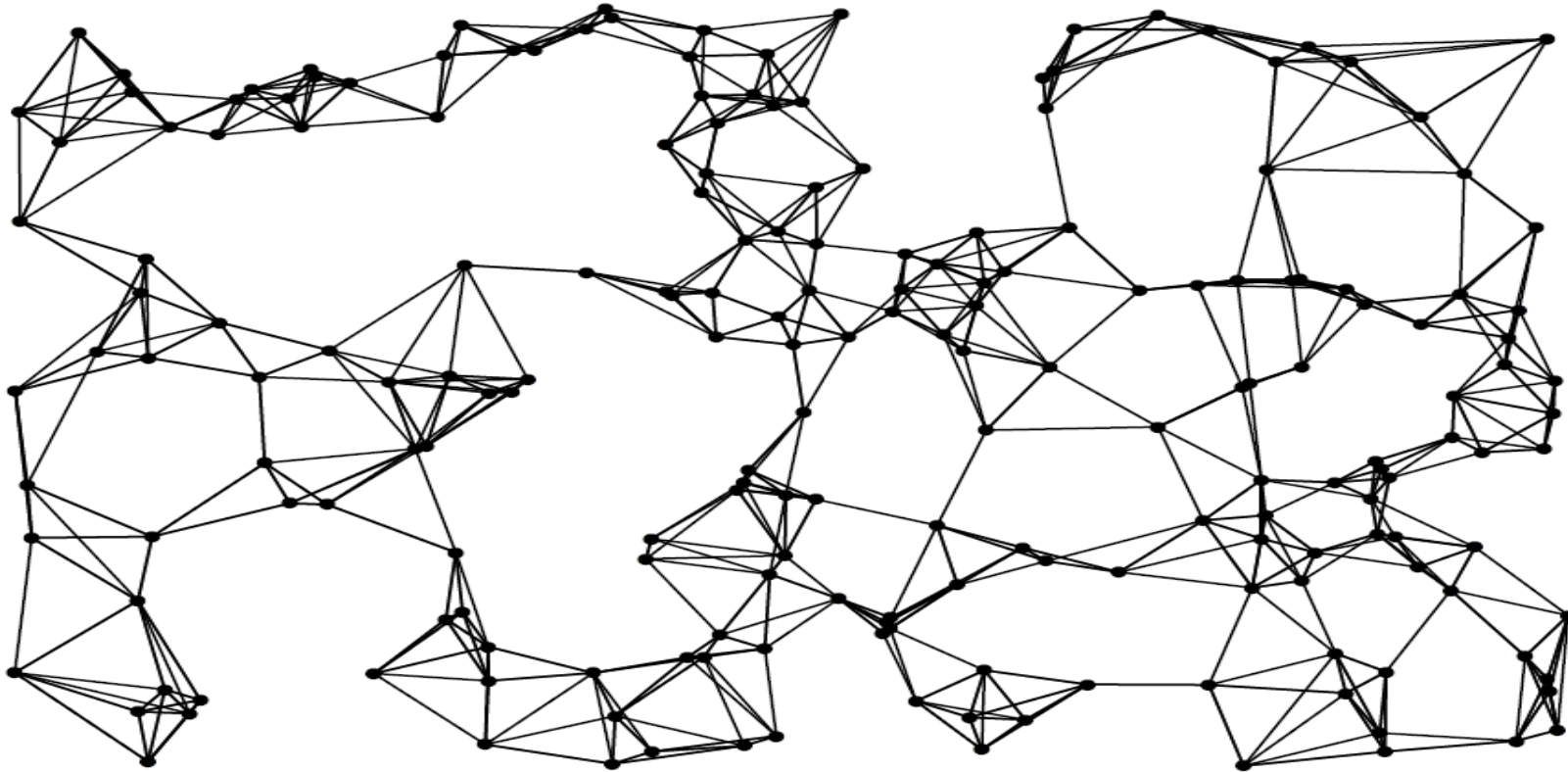
Bulls and Bears count (Jan 2014-Dec 2016)



News Polarity for Apple (Jan 2014-Dec 2016).

*Source: Reuters & StockTwits*

# Network Regression



Modeled as:

$$Y_i = \alpha + \rho Y_{-i} \times (W_N)$$

# Preliminary result

