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Herding effect on idiosyncratic volatility in U.S. industries

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## Highlights

- We investigate the effect of herding on market idiosyncratic conditional volatility.
- The sample covers all listed companies in the American market over four major turmoil periods.
- We modify the CSAD model to include trading volume and investors' sentiment.
- Herding is present in almost every sector of the U.S. stock market during turmoil periods.

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