What is the effect of mass on the momentum strategy?

1. Amplifies the price change as the mass becomes higher.
2. In this sense, the mass can act a role of the filter which is unique to each instrument and encodes the instrument-specific characteristics.
3. This interpretation is also well-matched to the physical analogy that mass is a physical constant which is unique to each particle.
4. Having m=1 for all assets is not plausible because the effect of mass is completely ignored.

What are the analogous elements of mass in the momentum strategies?

Liquidity is a good candidate for financial mass.

Validate why these elements are analogous, what are the special characteristics they must have?

Have anyone previously found any “mass” components for momentum strategy?

Explain your own mass components and their results

Questions to be answered:

Why?

The original ranking criterion in the traditional momentum strategy is a special case of this physical momentum definition.