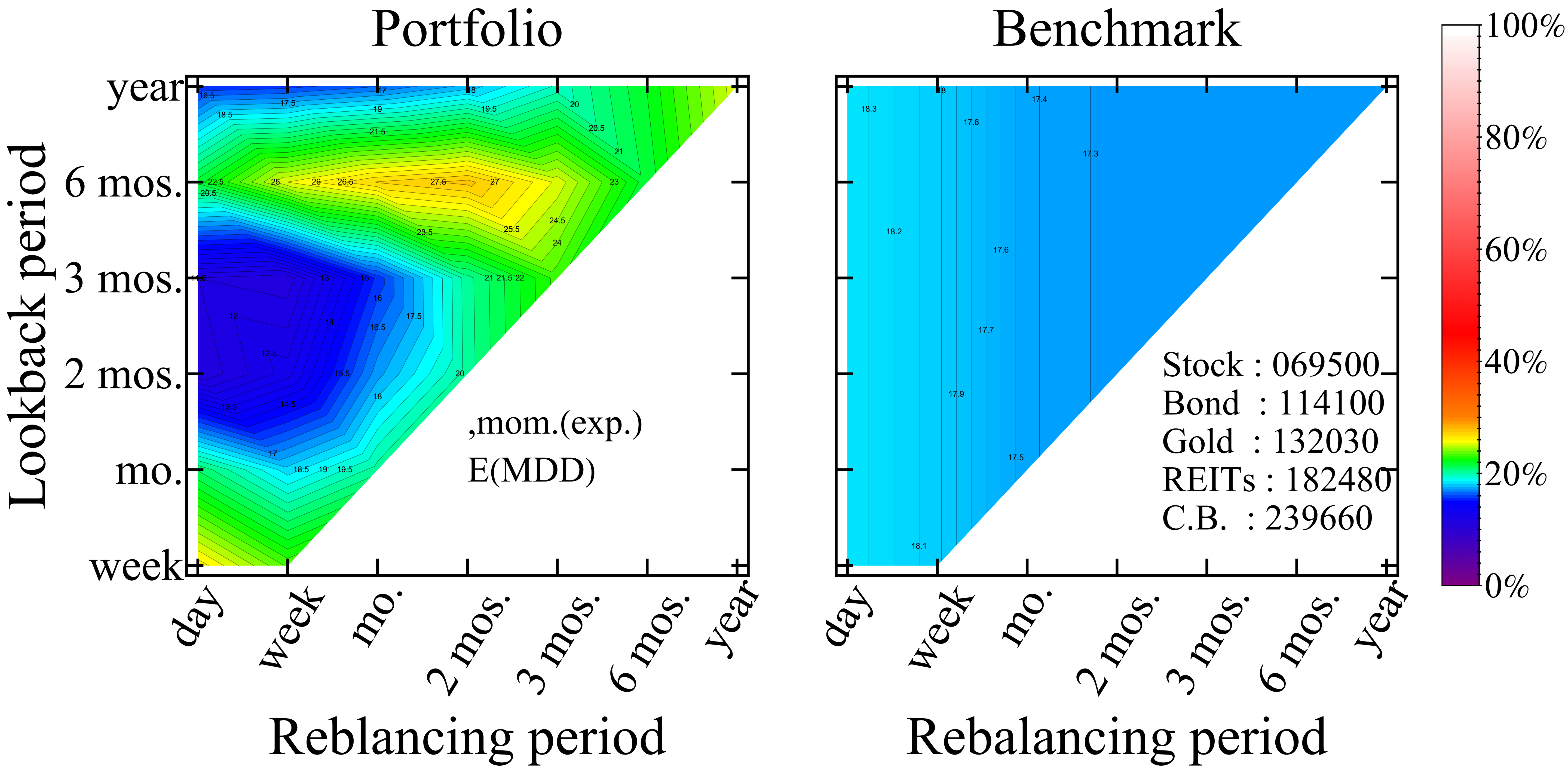
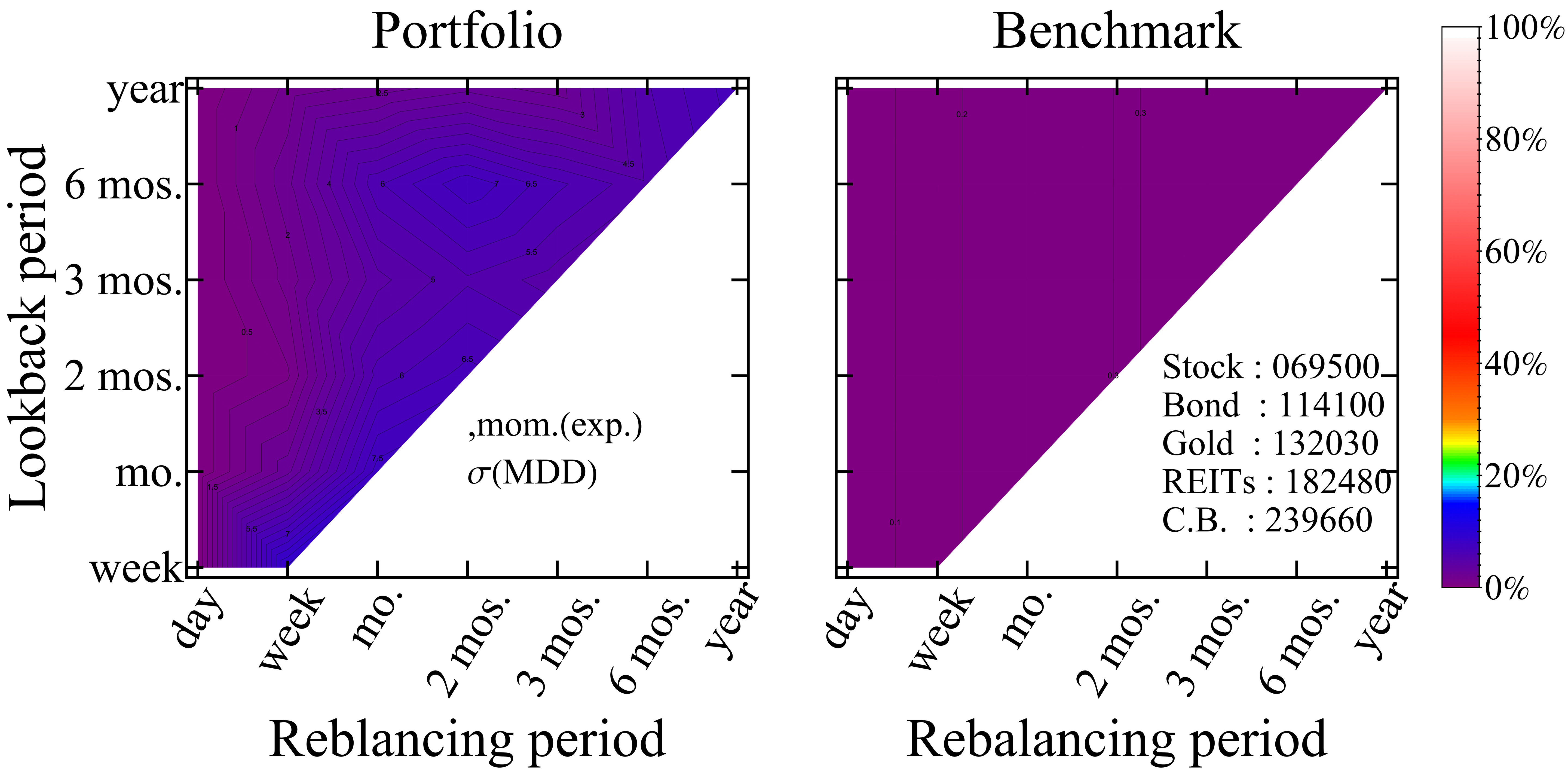
momentum(exp. weights)

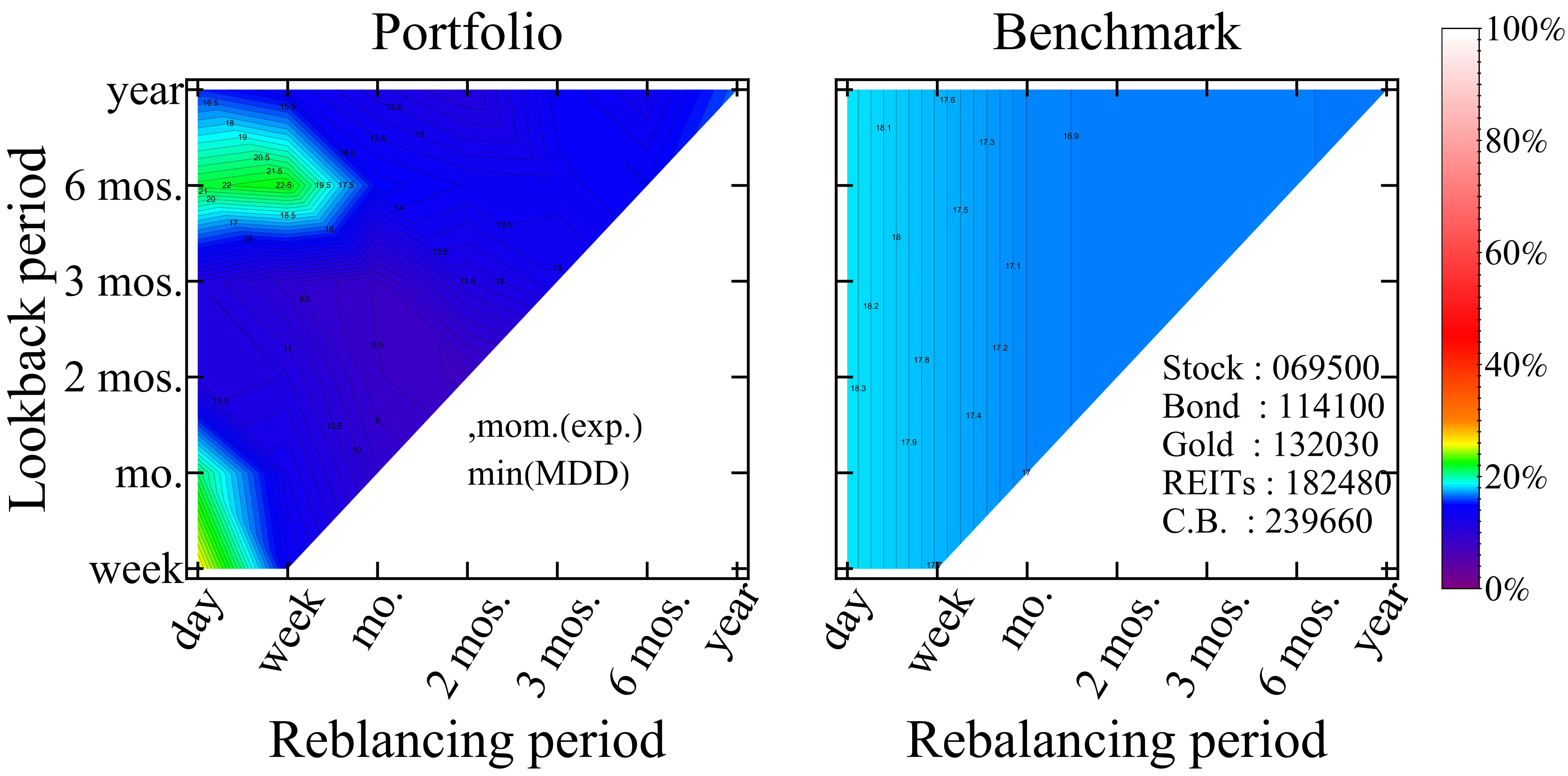
E(MDD)



σ(MDD)



min(MDD)



max(MDD)