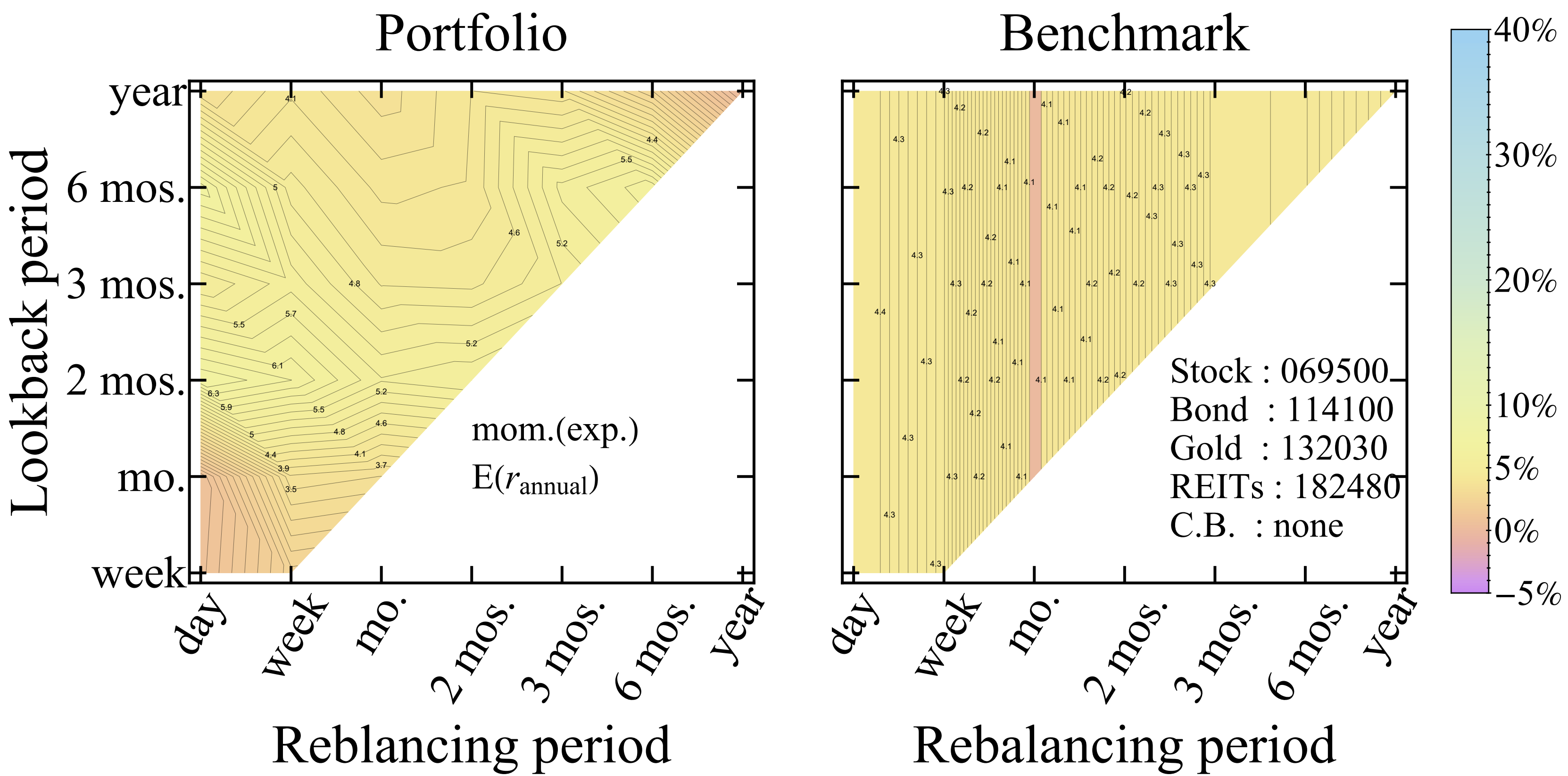
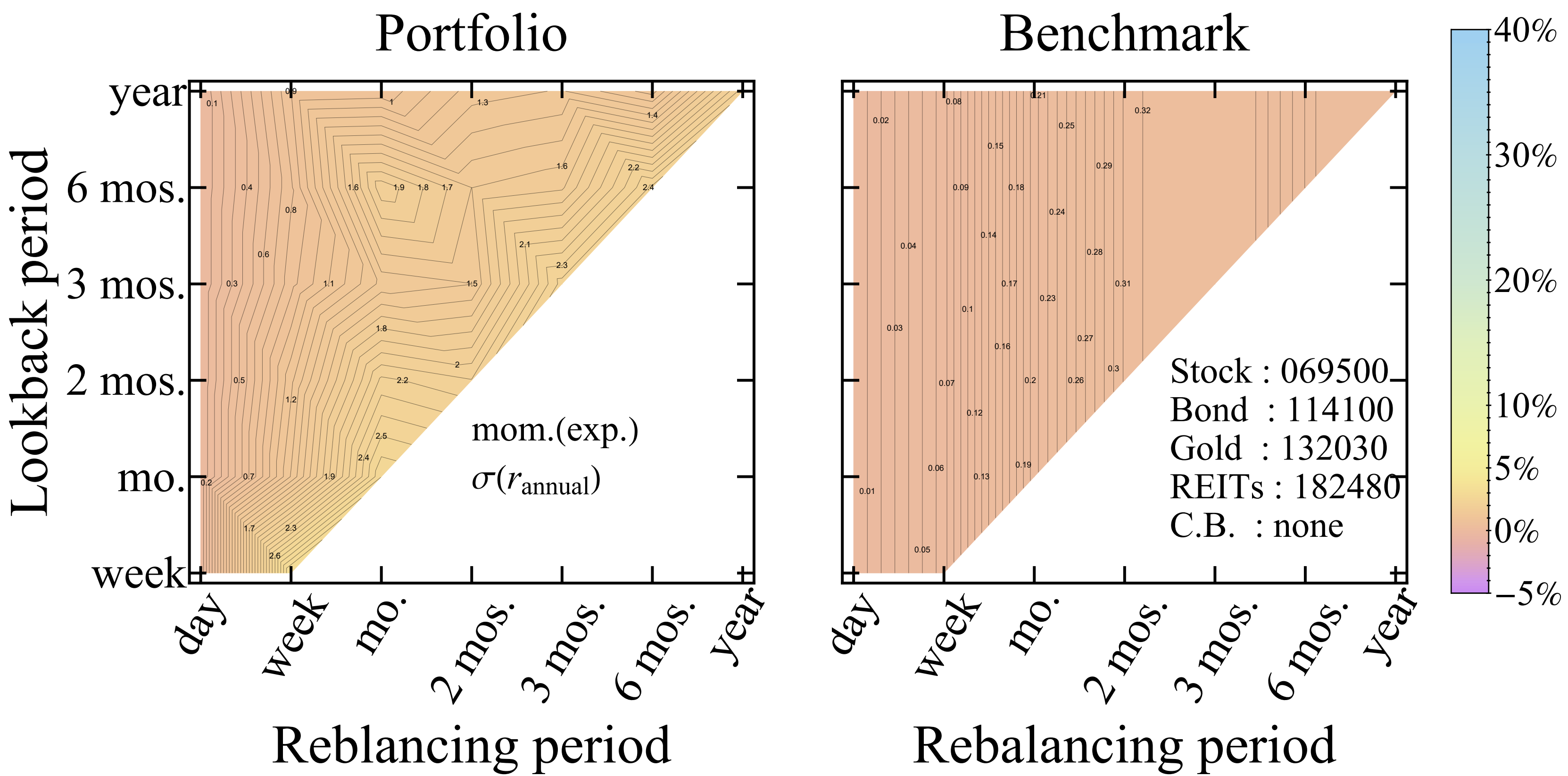


momentum(exp.
weight)

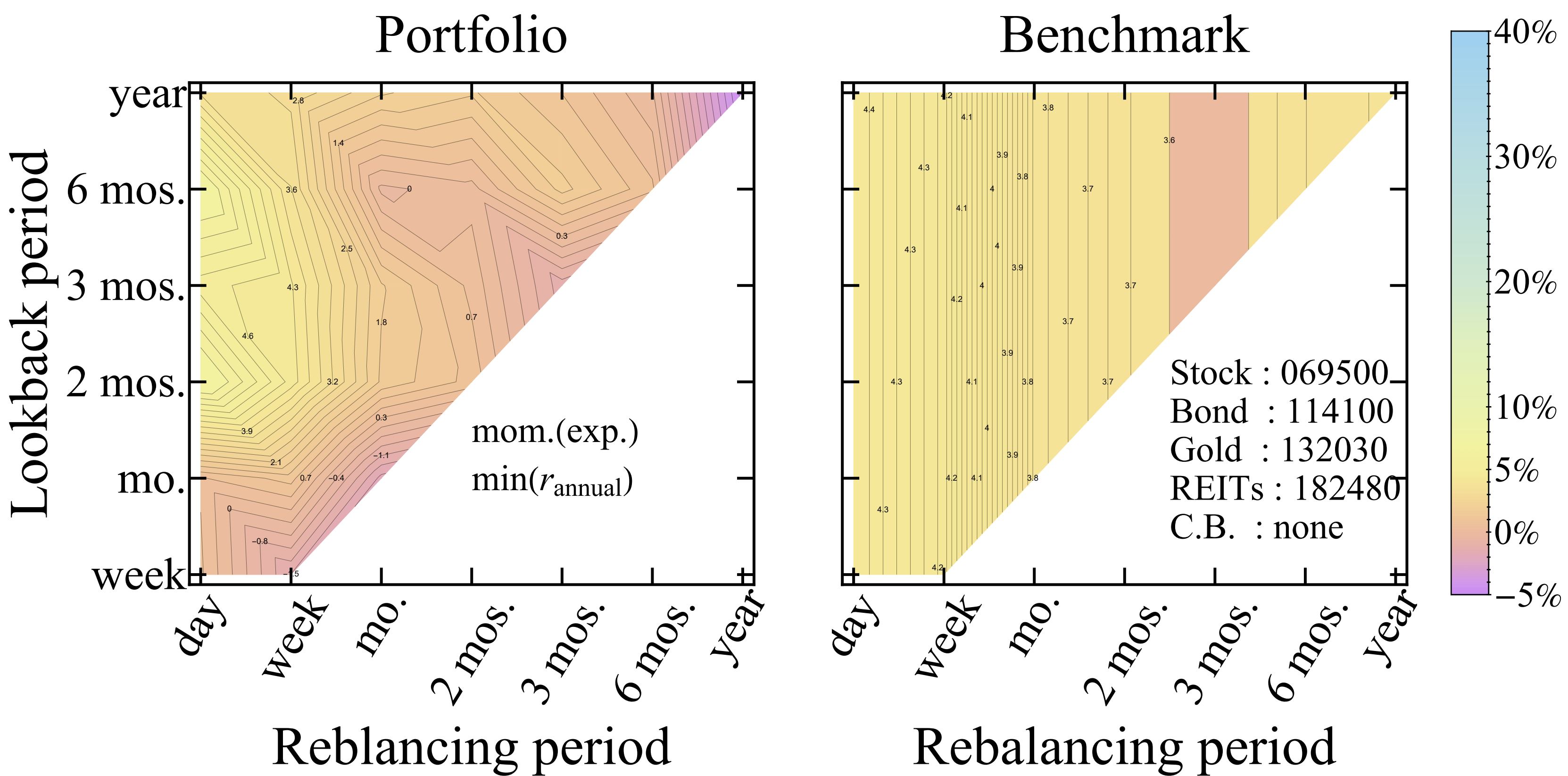
E(r_{annual})



$\sigma(r_{\text{annual}})$



min(r_{annual})



max(r_{annual})

