

event strength \cdot propensity of movement $\times \pm 1$ (direction)
up or down

There is ≥ 2 propensities. ≥ 1 in the $+$ direction, & ≥ 1 in the $-$.

We can measure certain characteristics of a stock in its historical tendency to move in either the negative direction, for example.

How rapidly? Compared to other stocks?

All is relative in this world.

By how much does it tend to drop? Avg? Max? Other?
measures

And how resilient is it to drops?

Similarly, source of an event is not relevant.

- We don't know where events started & we don't need to. We just need to know roughly the 1+ nodes where the influence became strong enough to cause or catalyze a market move.