
Journal of Public Economics and Finance ¹

January-March, 2021, vol.1, no.2

ISSN: 2459-3648



Investment strategies: Momentum and its versions

by R. Marldon

© R.Maldon, 2021

www.jpof.jimdo.com

Investment strategies: Momentum and its versions

by R. Maldon

Abstract: The present work is focusing mainly on momentum and its versions. Momentum is one of the most commonly accepted investment class among investors and academics across all investment strategies. In the present article I introduce the power and importance of momentum for investors, its difference with cross-sectional momentum, the lead-lag effects, the profitability and portfolio performance in momentum strategies. I also analyze the risk adjusted time series momentum and finally, there is a debate about the power momentum as one profitable investment strategy.

Key words: investments, momentum, portfolio performance, financial institutions, volatility.