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I've written about a framework for a great cold email. The same framework applies to DMs:
1. Keep it short
2. Make it personalized
3. Create value for the person
4. Clear CTA
5. Leverage social proof

The trick: Twitter has a clever design feature to let you hack social proof. Before sending an important cold DM, I'd look at who the person follows. I'd do two things:

(1) Find 5 people they follow that have high following-to-follower ratios. High likelihood follow backs.

(2) Find 5 people they follow that they interact with. High signal follow backs.

Then I'd go follow those 10 people, like a few of their tweets, comment on a few. Engage in good faith. The goal: get ~2-3 of the 10 people I just interacted with to follow me back.

Manufactured social proof to stand out in a sea of DMs and hopefully get my message opened.