ACTP v1 — Admissibility Definition and Dashboard Behavior

A. Numerical Admissibility Definition

Admissibility $\alpha(s) \in \{0,1\}$ is a binary gate applied to state s = (asset, timeframe, volatility, structure, liquidity). The system excludes inadmissible states; it does not rank or optimize admissible ones.

A1. Volatility Gate

Compute realized volatility $v = ATR_n / P$. If $v < v\_min$ (dead market) or $v > v\_max$ (unstable market), $\alpha\_vol = 0$. Otherwise $\alpha\_vol = 1$.

A2. Structure Gate

Structure admissibility is binary. Examples include higher-high/higher-low checks or price above a reference moving average. Ambiguity results in $\alpha\_struct = 0$.

A3. Liquidity Gate

Liquidity admissibility excludes states with excessive spread, insufficient volume, or recent execution gaps. If execution risk is nontrivial, $\alpha\_liq = 0$.

A4. Composite Gate

Final admissibility is $\alpha = \alpha\_vol \wedge \alpha\_struct \wedge \alpha\_liq$. Any failing component forbids entry.

A5. Timeframe Interaction

Admissibility is evaluated independently per timeframe. Higher timeframes may veto lower timeframes. No averaging is performed.

A6. Interpretation

Admissibility does not imply expected profit or edge. It only certifies that survival constraints are not violated.

B. Dashboard Behavior (v1)

The dashboard enforces admissibility rather than making decisions. It presents binary admissibility status per asset and timeframe.

B1. Display Requirements

For each asset × timeframe, display admissible/not admissible status, volatility status, structure status, and liquidity status.

B2. Forbidden Actions

If $\alpha = 0$, execution is disabled, position size is zero, and override is not permitted in v1.

B3. Execution Rules

If $\alpha = 1$, the user may enter a predefined micro position size. Entry requires manual confirmation.

B4. Exit Rules

Exits default to simple profit targets and stops defined at entry. Adaptive exits are excluded from v1.

B5. User Outcome

The system prevents naive users from entering highly unfavorable states, promotes frequent small outcomes, and prioritizes survivability.

Status

Admissibility and dashboard behavior for ACTP v1 are fully specified and build-ready.