

ACTP — Core Mathematical Spine

B. Multi-Timeframe Admissibility Aggregation

We define a fixed timeframe set $T = \{5m, 15m, 1h, 4h\}$. For each asset a and timeframe t , admissibility $A(a,t) \in \{0,1\}$. Global admissibility is defined as a strict logical AND over required frames:

$$A^*(a) = \wedge A(a,t).$$

Any inadmissible required frame blocks execution entirely.

C. Predicate Reduction

Each cell admissibility is defined by three binary predicates only:

P1: Directional Structure (non-countertrend)

P2: Volatility Admissibility (bounded realized volatility)

P3: Liquidity Presence (bounded exit feasibility)

Cell admissibility is defined as $A(a,t) = P1 \wedge P2 \wedge P3$.

This predicate set is irreducible.

D. Capital Velocity Mathematics

Expected growth per trade: $E = p \cdot g - (1-p) \cdot \square$.

Expected growth per unit time: $G = N \cdot E$.

ACTP maximizes trade frequency N while preserving survivability.