

## 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:

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

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:  $E = p \cdot g - (1-p) \cdot \blacksquare$ .

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

ACTP maximizes trade frequency  $N$  while preserving survivability.