

ALPHA ALGOS – VALIDATION EVIDENCE PACKAGE

OG (Alpha Dog Elite, MNQ 15m, gate-off lineage)

Generated 2026-08-22T18:04:11+00:00 · attempt universe N = 20,734 (strict, incl. screening; N-LOCK-1.0) · no statistic in this document is shown un-deflated where deflation applies.

This package is evidence, not a recommendation. It reports what the validation battery measured, including regions where the data is insufficient to conclude anything. It does not certify the strategy and does not recommend deployment. Interpretation and any deployment decision belong to the reader.

PRE-REGISTRATION RECORD

item	value
Run pre-registration	OG-RUN_v1.0 · locked 2026-08-02T00:08:21+00:00 · sha256 0a3472be6fad029f27424d8ab8467d061df43bdf732010fb7e8d35448a3d4a9
House standard	HS-1.1 · sha256 1b17933c50d9be224455343c3554c54d610dd154a362286372218d9764d36a6a
Timing discipline	All thresholds locked and hashed BEFORE results were computed; any change is a new versioned lock – originals stay on record.

PER-LAYER RESULTS

layer	status	sample n	deflated stat	as measured
00S	FAIL	309	0.087 @ N=20,734	DSR=0.087 at N=20,000 (bar ≥ 0.95), 00S net=\$+22,431 (>0 required); SR0(luck benchmark)=0.2180 vs raw SR=0.1443/trade
WalkForward	FAIL	309		EDGE IS REAL BUT EVENT- CONCENTRATED OUT-OF-SAMPLE; falsifier(s) fired: F_D_eligible_worse
MonteCarlo	PASS	411		P(DD $\geq 30\%$)=2.1% ($\leq 5\%$), P(DD $\geq 50\%$)=0.0% ($\leq 1\%$) at \$20,000
CostStress	PASS	309		00S stays \$+22,761 at 2× honest costs (breakeven $\approx 10.5\times$ – not cost-fragile)

PB0	INSUFFICIENT DATA	0	per-trial return streams were not recorded by the search engine; PB0 requires the T×M trial matrix. Not a pass.
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HEADLINE INDEX (SECONDARY SUMMARY – NEVER STANDS ALONE)

50.0/100 – secondary summary over 4 gating layers (2 PASS) per HS-1.1; characterization rows inform edge type, never the score.

UNCERTAINTY BANDS

metric	low	high	sign check
total_oos_net_usd	+\$22,431	+\$25,449	both ends same sign

WALK-FORWARD FOLDS (AS MEASURED)

OOS window	n	net	PF	max DD	IS PF	deploy-eligible
2022-01..06	46	+\$3,314	1.43	16.2%	1.28	yes
2022-07..12	30	-\$189	0.95	15.1%	1.32	yes
2023-01..06	26	-\$1,973	0.49	21.7%	1.21	yes
2023-07..12	25	+\$95	1.03	10.2%	1.18	yes
2024-01..06	25	-\$1,182	0.68	24.9%	1.07	no
2024-07..12	34	+\$2,839	1.85	7.3%	0.78	no
2025-01..06	51	+\$14,014	2.82	6.3%	0.98	no
2025-07..12	37	+\$3,552	1.60	20.5%	1.9	yes
2026-01..06	35	+\$1,960	1.23	18.2%	1.93	yes

Headline (pre-registered first): ex-2025 OOS aggregate = **+\$4,865**. Concentration: top-fold share 54.4% – EDGE IS REAL BUT EVENT-CONCENTRATED OUT-OF-SAMPLE.

MONTE CARLO CELL (AT THE MANIFEST ACCOUNT)

metric	value
P(DD ≥ 30%)	2.08%
P(DD ≥ 50%)	0.00%
ruin probability	0.00%
median max drawdown	13.8%
median ending equity	\$49,404

INSUFFICIENT-DATA REGIONS (ALWAYS SURFACED, NEVER ROUNDED AWAY)

- **PB0** (n=0, non-load-bearing): per-trial return streams were not recorded by the search engine; PB0 requires the T×M trial matrix. Not a pass.

Alpha Algos Research Platform · evidence package v1 · per-layer detail and raw arrays in structured_verdict.json alongside this file. Package SHA-256 (of this HTML, excluding this line's hash placeholder): 196d50dd76a71ee47227be4561c8b156ef80ae19aff7b41e21bbfb3b632b4ce0