MASTER METHODOLOGY ENCYCLOPEDIA

Volume Profile Scanner

Volume 5 · Adaptive / ML-Aware / Master Composite / Capstone · VP-161 to VP-200

The capstone Volume Profile volume. Forty methodologies covering adaptive VP methods, ML-aware VP applications, composite master signals, and the Volume Profile Encyclopedia Master Capstone (VP-200) — a 9-layer weighted score combining all 200 VP methodologies plus cross-scanner confirmation across the broader Bharath Shiksha encyclopedia.

ENROLLED-STUDENT EDITION

ABOUT THIS VOLUME

Volume Profile Scanner Volume 5

This is Volume 5 of the Volume Profile Scanner category in the Master Methodology Encyclopedia. Forty methodologies, codes VP-161 to VP-200. Every methodology in the standard eight-section encyclopedia template.

SCOPE

- **Section A — Adaptive VP Methods (VP-161 to VP-170)** — Self-adjusting VA, profile period, imbalance threshold, day-type adaptive.
- **Section B — ML-Aware VP (VP-171 to VP-180)** — Logistic regression, random forest, GBM, HMM, change-point on VP features.
- **Section C — Composite Master Signals (VP-181 to VP-190)** — VP master score, pattern fusion, Wyckoff, risk-on/off, Black Swan.
- **Section D — VP Encyclopedia Capstone (VP-191 to VP-200)** — 9-layer Master Capstone (VP-200) integrates all 200 VP methodologies.

COMPLIANCE

Every methodology is presented as education, not advice. All examples are anonymised, use a 30-day minimum data lag, and avoid specific securities. No methodology is presented as a real-time signal, recommendation, or model portfolio.

HOW TO READ

Each methodology follows the uniform eight-section template (Markets → Diagram → Formula → Formula Note → Parameters → Interpretation → Signal → Example → Mistakes → Timeframes). Use the consistent structure to compare methodologies by jumping directly to the section you need.

VP-161 · Adaptive Value Area %

Adaptive
Stage 3 - Vol-adapted

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
VA% adapts based on current volatility regime: 70% in normal, 80% in high-vol, 60% in lo
w-vol
```

4 · FORMULA NOTE

Adaptive VA% scales with volatility regime. Wider VA in high-vol captures regime-appropriate value boundaries.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Adaptive Value Area % fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-162 · Volatility-Adaptive Profile Period

Adaptive
Stage 3 - Period adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Profile aggregation period scales inverse to volatility (shorter in high-vol)
```

4 · FORMULA NOTE

Adaptive profile period: shorter aggregation in high-vol regimes captures faster-shifting value; longer in low-vol smooths noise.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Volatility-Adaptive Profile Period fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

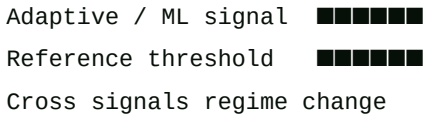
VP-163 · Adaptive Imbalance Threshold

Adaptive
Stage 3 - Imbalance adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM



3 · FORMULA

```
Imbalance threshold (0.65 default) adapts to recent average imbalance distribution
```

4 · FORMULA NOTE

Adaptive imbalance threshold tightens in low-imbalance regimes, loosens in high-imbalance. Self-calibrates to current participant aggression baseline.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Adaptive Imbalance Threshold fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-164 · Self-Tuning POC Magnet

Adaptive
Stage 3 - POC adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
POC magnet strength adapts to recent POC adherence (probability of price returning to POC)
```

4 · FORMULA NOTE

Adaptive POC magnet uses recent return-to-POC probability. Some regimes have strong magnet behaviour; others ignore POC.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

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- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Self-Tuning POC Magnet fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-165 · Adaptive Cumulative Delta Period

Adaptive
Stage 3 - CD period

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal   ■■■■■■
Reference threshold    ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Cumulative delta lookback adapts to current session's structural pattern
```

4 · FORMULA NOTE

Adaptive cumulative delta scales lookback with session structure. Shorter in fast trend days; longer in range days.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

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- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Adaptive Cumulative Delta Period fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-166 · Volume-Regime Adaptive VA

Adaptive
Stage 3 - Volume adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
VA boundaries adapted to absolute volume level (high-volume sessions get tighter VA)
```

4 · FORMULA NOTE

Volume-regime VA adaptation: high-volume sessions concentrate value more tightly; low-volume sessions diffuse it.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Volume-Regime Adaptive VA fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

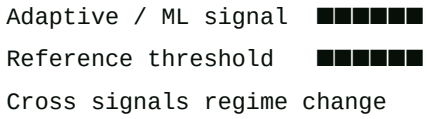
VP-167 · Day-Type Adaptive Profile

Adaptive
Stage 3 - Day-type adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM



3 · FORMULA

```
Profile interpretation adapts to detected day type (trend / range / neutral)
```

4 · FORMULA NOTE

Adaptive interpretation uses VP Vol 3 day-type classification. Different day types get different profile interpretation rules.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

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- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Day-Type Adaptive Profile fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-168 · Adaptive Composite Window

Adaptive
Stage 3 - Window adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal    ■■■■■■
Reference threshold     ■■■■■■
Cross signals regime change
```

3 · FORMULA

`Composite period (weekly / monthly) selected adaptively by regime stability`

4 · FORMULA NOTE

Adaptive composite window uses regime stability as selector. Stable regimes use longer composite; volatile regimes use shorter.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Adaptive Composite Window fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

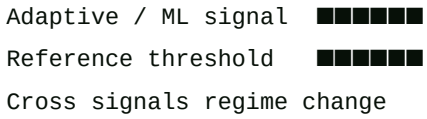
VP-169 · Self-Calibrating Tail Threshold

Adaptive
Stage 3 - Tail adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM



3 · FORMULA

```
Tail (single-print zone) threshold adapts to recent tail-frequency distribution
```

4 · FORMULA NOTE

Adaptive tail threshold self-calibrates to instrument-specific tail frequency. Some markets produce tails frequently; others rarely.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Self-Calibrating Tail Threshold fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-170 · Universal Adaptive VP

Adaptive
Stage 3 - Composite adapt

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal   ■■■■■■
Reference threshold    ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Composite: Quorum across 5 adaptive VP methods agreeing on direction
```

4 · FORMULA NOTE

Universal adaptive VP combines 5 adaptive sub-methods. Quorum reduces single-method failure risk.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

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- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Universal Adaptive VP fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-171 · Logistic Regression VP Probability

ML-aware
Stage 4 - LR

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Logistic regression on VP features (POC distance, VA migration, imbalance, day type) predicts up-prob
```

4 · FORMULA NOTE

Logistic regression on hand-engineered VP features produces actionable up/down probability. Stage 4 quantitative method.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Logistic Regression VP Probability fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-172 · Random Forest VP Classifier

ML-aware
Stage 4 - RF

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Random forest classifier on VP feature set; output > 0.6 = high-conviction direction
```

4 · FORMULA NOTE

Random forest handles non-linear VP feature interactions. Less interpretable than LR but captures complex patterns.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Random Forest VP Classifier fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-173 · Gradient Boost VP Classifier

ML-aware
Stage 4 - GBM

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Gradient-boosted classifier on VP features with proper cross-validation
```

4 · FORMULA NOTE

GBM is powerful when properly cross-validated and out-of-sample tested. Stage 4 standard for VP-feature-based prediction.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Gradient Boost VP Classifier fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-174 · HMM Regime Classifier on VP

ML-aware
Stage 4 - HMM

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Hidden Markov Model identifies discrete VP regimes (e.g., trend / range / chop)
```

4 · FORMULA NOTE

HMM classifies VP regimes from sequence of VP states. Useful for regime-conditional setup gating.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; HMM Regime Classifier on VP fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-175 · VP Feature Change-Point Detection

ML-aware
Stage 4 - CPD

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Statistical change-point detection on VP feature time series
```

4 · FORMULA NOTE

Change-point detection (Bayesian or CUSUM) flags VP regime change moments. Earlier than visual recognition.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Feature Change-Point Detection fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-176 · VP Volatility Cluster (GARCH)

ML-aware
Stage 4 - GARCH

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
GARCH on VP-derived volatility (VA width, profile dispersion) predicts vol regime
```

4 · FORMULA NOTE

GARCH on VP-derived volatility series captures volatility clustering specific to VP feature space.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Volatility Cluster (GARCH) fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

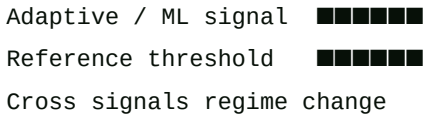
VP-177 · VP Cointegration Pair

ML-aware
Stage 4 - Pair

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM



3 · FORMULA

```
Cointegration spread between two assets' VP POCs; spread mean-reversion entries
```

4 · FORMULA NOTE

VP-based cointegration produces stable pair-trading spreads. POC-based spreads less noisy than price-based.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Cointegration Pair fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-178 · Kalman-Filtered VP Trend

ML-aware
Stage 4 - Kalman

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Kalman filter on VP POC migration; smoothed direction estimate
```

4 · FORMULA NOTE

Kalman filter produces noise-reduced VP trend signal. Slope flips marks regime pivots.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Kalman-Filtered VP Trend fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-179 · kNN VP Pattern Matching

ML-aware
Stage 4 - kNN

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
K-Nearest-Neighbours on historical VP patterns; majority vote on N similar historical co
ntexts
```

4 · FORMULA NOTE

kNN VP pattern matching: find N most-similar historical VP contexts, predict direction from majority outcome.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; kNN VP Pattern Matching fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-180 · Composite ML VP Quorum

ML-aware
Stage 4 - Multi-model

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal    ■■■■■■
Reference threshold     ■■■■■■
Cross signals regime change
```

3 · FORMULA

`Quorum across 5 ML models (LR, RF, GBM, HMM, kNN) on VP feature set`

4 · FORMULA NOTE

Multi-model VP quorum reduces single-model overfitting risk. Institutional-grade ML practice.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Composite ML VP Quorum fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-181 · VP Master Score (10-input)

Master composite
Stage 3 - Score

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Score = weighted sum of 10 normalised VP feature outputs; > 60 = high conviction
```

4 · FORMULA NOTE

VP master score sums standardised outputs from 10 VP families. Score > 60 is institutional-grade conviction.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Score (10-input) fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-182 · VP + Foundation Patterns Master

Master composite
Stage 3 - Pattern fusion

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Foundation candlestick at VP Vol 1 level + VP Vol 2 imbalance confirmation
```

4 · FORMULA NOTE

Master fusion of Stage 1 candlestick patterns with VP structural levels and order-flow imbalance.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP + Foundation Patterns Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-183 · VP + Stage 2 Setup Master

Master composite
Stage 3 - Setup fusion

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Stage 2 setup with three-timeframe alignment + VP composite POC + footprint volume
```

4 · FORMULA NOTE

Master Stage 2 setup confirmed by VP profile structure and footprint volume. Highest-conviction Stage 2-3 hybrid setup.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP + Stage 2 Setup Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-184 · VP + Wyckoff Master

Master composite
Stage 3 - Wyckoff fusion

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal    ■■■■■■
Reference threshold     ■■■■■■
Cross signals regime change
```

3 · FORMULA

`Wyckoff phase identification + VP value-area structure + auction-theory pattern`

4 · FORMULA NOTE

Wyckoff phases mapped to VP structural patterns: accumulation = expanding VA, distribution = shifted POC.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP + Wyckoff Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-185 · VP + Order-Flow Master

Master composite
Stage 3 - Flow fusion

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
VP Vol 1 level + VP Vol 2 footprint + VP Vol 3 day type + VP Vol 4 regime
```

4 · FORMULA NOTE

Master order-flow fusion across all four prior volumes. The architectural assembly of VP Vol 1-4 into a single read.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP + Order-Flow Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

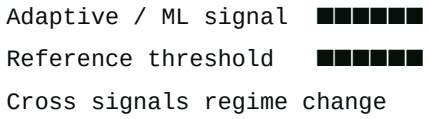
VP-186 · Multi-Confluence Trend Master

Master composite
Stage 3 - Trend fusion

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM



3 · FORMULA

```
Trend regime + composite POC migration + cumulative delta direction + breadth alignment
```

4 · FORMULA NOTE

Trend-confirmation master combines four independent trend-direction signals from VP.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Multi-Confluence Trend Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-187 · Multi-Confluence Reversal Master

Master composite
Stage 3 - Reversal fusion

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Climax + auction failure + Wyckoff turn + structural rejection candle + breadth divergence
```

4 · FORMULA NOTE

Reversal master combines five independent reversal signals. When all five align, the reversal is architecturally complete.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Multi-Confluence Reversal Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-188 · VP Risk-On Master

Master composite
Stage 3 - Risk-on

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Risk-on regime + cyclical sector profile leading + breadth expansion + VP composite migr
ation
```

4 · FORMULA NOTE

Risk-on master combines VP-derived risk appetite signals across asset class, sector, and breadth.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Risk-On Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-189 · VP Risk-Off Master

Master composite
Stage 3 - Risk-off

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Mirror of VP-188: defensive sectors leading + bond profile leading + cumulative delta tu
rning down + AD line reversing
```

4 · FORMULA NOTE

Risk-off master detects defensive rotation in volume-profile space.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Risk-Off Master fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

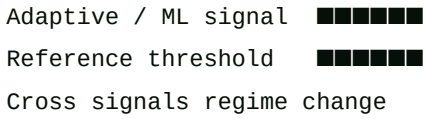
VP-190 · VP Black Swan Detector

Master composite
Stage 3 - Tail risk

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM



3 · FORMULA

```
Extreme volume + extreme imbalance + structural-level break + VIX surge + breadth collapse simultaneously
```

4 · FORMULA NOTE

Black-Swan detector flags rare regime-rupture events. Triggers position de-risking, not new entries.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Black Swan Detector fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-191 · VP Master Capstone Layer 1: Macro Regime

Capstone
Stage 3 - Layer 1

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Macro regime score: VIX state + bond/equity profile + currency profile + breadth (15% we
ight)
```

4 · FORMULA NOTE

Layer 1 of the master capstone: macro regime classification. Sets context for all subsequent layers.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 1: Macro Regime fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-192 · VP Master Capstone Layer 2: Structural Levels

Capstone
Stage 3 - Layer 2

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Structural alignment score: composite POC + VAH/VAL + HVN + naked POC magnets (15% weigh
t)
```

4 · FORMULA NOTE

Layer 2: structural-level confluence in VP space. Levels with multi-method confluence are highest-conviction.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 2: Structural Levels fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-193 · VP Master Capstone Layer 3: Day Type

Capstone
Stage 3 - Layer 3

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal   ██████
Reference threshold    ██████
Cross signals regime change
```

3 · FORMULA

`Day type classification + initial balance read + opening type + extension behaviour (10% weight)`

4 · FORMULA NOTE

Layer 3: day type architecture. Day type determines which setup classes are appropriate.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 3: Day Type fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-194 · VP Master Capstone Layer 4: Order Flow

Capstone
Stage 3 - Layer 4

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Order-flow score: imbalance direction + footprint pattern + cumulative delta + absorptio
n (15% weight)
```

4 · FORMULA NOTE

Layer 4: order-flow microstructure. The 'beneath the candle' read.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 4: Order Flow fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-195 · VP Master Capstone Layer 5: Regime Filter

Capstone
Stage 3 - Layer 5

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal   ██████
Reference threshold    ██████
Cross signals regime change
```

3 · FORMULA

`Regime-conditional gating: trend / vol / time / event filters all passing (10% weight)`

4 · FORMULA NOTE

Layer 5: regime filters. Hard gate that blocks setups in inappropriate regimes regardless of other layer scores.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 5: Regime Filter fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-196 · VP Master Capstone Layer 6: Cross-Asset

Capstone
Stage 3 - Layer 6

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Cross-asset confluence: sector + cash-futures + bond/equity + cyclical/defensive (10% we
ight)
```

4 · FORMULA NOTE

Layer 6: cross-asset confirmation. Macro-aware confirmation of the directional read.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 6: Cross-Asset fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-197 · VP Master Capstone Layer 7: MTF Alignment

Capstone
Stage 3 - Layer 7

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal    ██████
Reference threshold     ██████
Cross signals regime change
```

3 · FORMULA

`Multi-timeframe alignment: Daily POC inside Weekly VA inside Monthly VA (10% weight)`

4 · FORMULA NOTE

Layer 7: multi-timeframe alignment. Architectural confluence across hold-period horizons.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 7: MTF Alignment fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.

- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-198 · VP Master Capstone Layer 8: ML Quorum

Capstone
Stage 4 - Layer 8

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
ML quorum: 3+ of 5 ML models agreeing on direction (10% weight)
```

4 · FORMULA NOTE

Layer 8: ML model quorum. Stage 4 quantitative confirmation; optional for Stage 3 students but standard for Stage 4-5.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 8: ML Quorum fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-199 · VP Master Capstone Layer 9: Risk & Sizing

Capstone
Stage 3 - Layer 9

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Risk score: variance budget + drawdown state + setup-specific risk allocation (5% weight
)
```

4 · FORMULA NOTE

Layer 9: risk and sizing readiness. Capital-protection layer from Stage 2.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; VP Master Capstone Layer 9: Risk & Sizing fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.
- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.

- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.

VP-200 · Volume Profile Encyclopedia Master Capstone

Capstone
Stage 3 - Final

1 · MARKETS

Liquid futures, equities, FX with sufficient volume history (3+ years for ML methods).

2 · DIAGRAM

```
Adaptive / ML signal  ■■■■■■
Reference threshold   ■■■■■■
Cross signals regime change
```

3 · FORMULA

```
Master Capstone Score = weighted sum of Layers 1-9 + cross-scanner confirmation (CR, IS,
 CS, RB, BL, BR)
```

4 · FORMULA NOTE

The architectural climax of the entire Volume Profile encyclopedia. Master Score > 70 = institutional-grade VP signal; > 85 = severe extreme. Combines all 200 VP methodologies plus cross-scanner confirmation across the broader Bharath Shiksha encyclopedia (CR-001 to CR-200, IS, CS, RB, BL, BR scanners). The single highest-conviction integrative read available to a Stage 3 trader.

5 · PARAMETERS

Parameter	Default	Range	Notes
Period	Method-specific	varies	Method-specific
Lookback	250+ sessions	125-500	Training window
Threshold	Custom	Custom	Method-specific
Confirmation	1 bar	1-3 bars	Persistence

6 · INTERPRETATION

- Adaptive methods self-adjust to changing market regimes.
- ML-aware methods require sufficient history (3+ years) and proper out-of-sample validation.
- Master signals integrate multiple VP layers for highest conviction.
- Capstone (VP-200) is the architectural top of the entire VP encyclopedia.

7 · SIGNAL CRITERIA & ENTRY RULES

- Method-specific cross or alignment.
- Confluence with VP Vol 1-4 levels and Stage 2-4 frameworks.
- Volume / order-flow confirmation where applicable.
- Stop: structural; target: 1.5R+

8 · EXAMPLE

Hypothetical liquid market; Volume Profile Encyclopedia Master Capstone fired during a regime transition with multi-layer confluence factors aligned. (Anonymised, 30-day data lag.)

COMMON MISTAKES

- Treating the cross as a stand-alone entry signal with no regard for trend context.
- Using too-tight stops at the cross point — typical noise will trigger them.

- Position sizing identically across regimes — high-volatility crosses need smaller size.
- Ignoring volume confirmation on the cross bar.
- Backtesting only winners and dismissing losers as 'unusual'.
- Trusting ML signals without out-of-sample validation.
- Treating adaptive parameters as fire-and-forget without periodic recalibration.

RECOMMENDED TIMEFRAMES

Daily / Weekly primary; some adaptive methods require multi-month adaptation windows.