PHOENIXALGOS MISSED ORDERS OPTIMIZATION & COUNTERFACTUAL EVALUATION

Post-Alert Follow-Through Taxonomy, FOMO Hard Caps & Avoided-Loss Alpha Mathematics

Official Self-Help Documentation • Certified Technical Manual

1. Executive Summary: The Psychology of Missed Signals

Unexecuted algorithmic signals represent valuable alpha intelligence, but chasing them emotionally leads to FOMO tops. The Missed Orders Optimization Engine audits trailing alerts (default 3 sessions) to identify safe entries vs dangerous traps.

2. The 4-Tier Missed Order Taxonomy

- 🎯 Sweet Spot Safe Entry (+0.5% to +3.0%): Confirmed upward momentum without overextending. Prime rotation candidates.
- ⚠️ Overextended Breakout (> +3.0% FOMO Hard Cap): Institutional rules strictly forbid chasing these assets due to poor risk/reward.
- 🟡 Neutral / Flat (-0.5% to +0.5%): Consolidating near entry; hold off.
- 🔴 Do NOT Buy / Failed Breakout (< -0.5%): False breakouts that broke downward; unexecuted status successfully avoided loss.

3. Counterfactual Performance Audit ('swap review')

Net Realized Alpha = (Actual Buy P/L) - (Counterfactual Sell P/L). Tracks avoided loss on sold assets against captured gain on new entries to prove net economic value creation.