

Figure E.1 — Monte Carlo Parameter Surface Convergence

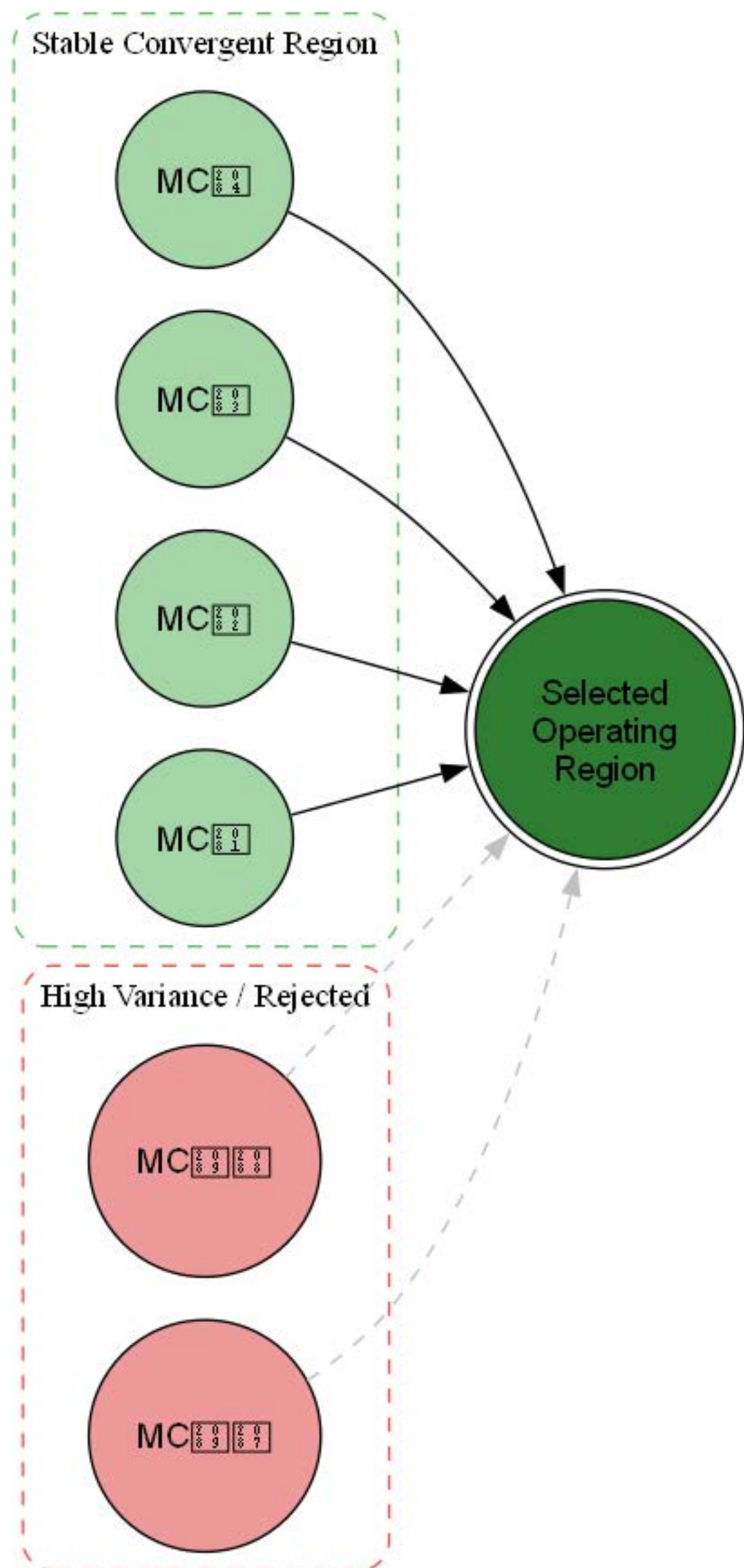


Figure E.2 — Monte Carlo Drawdown Distribution

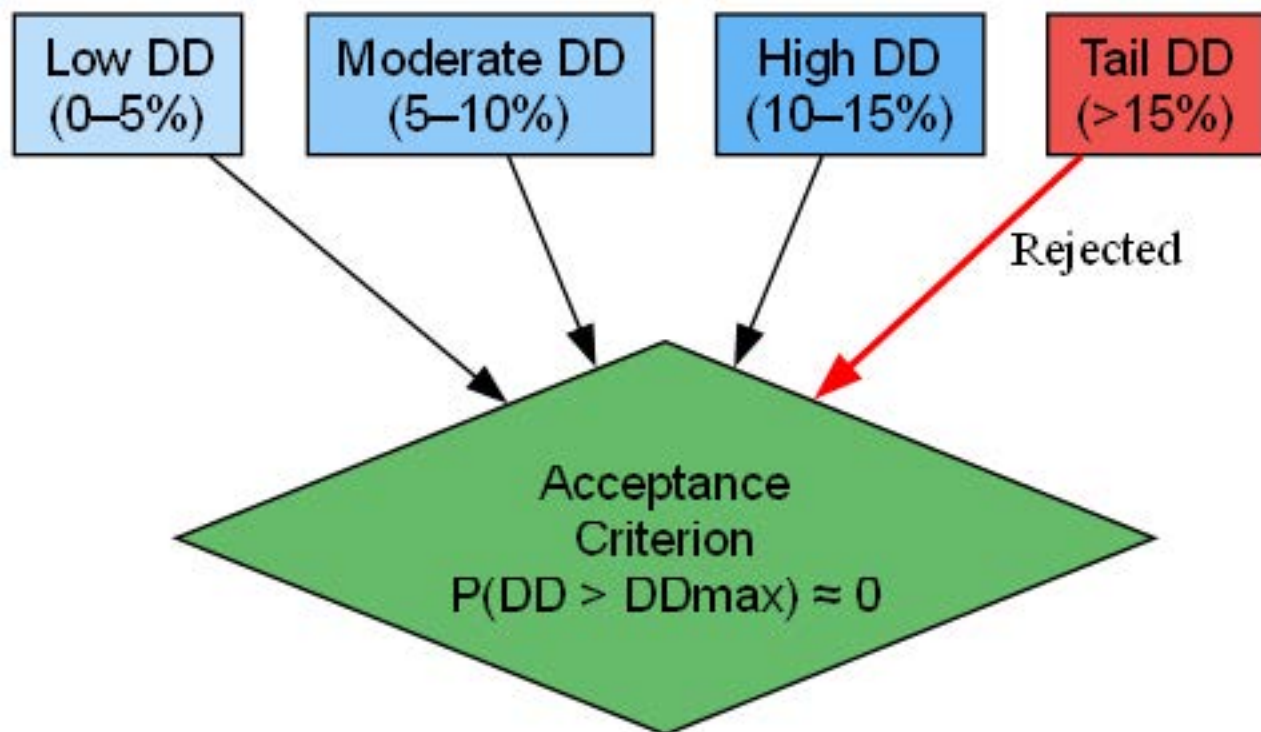


Figure E.3 — Trade Frequency Stability Across Simulations

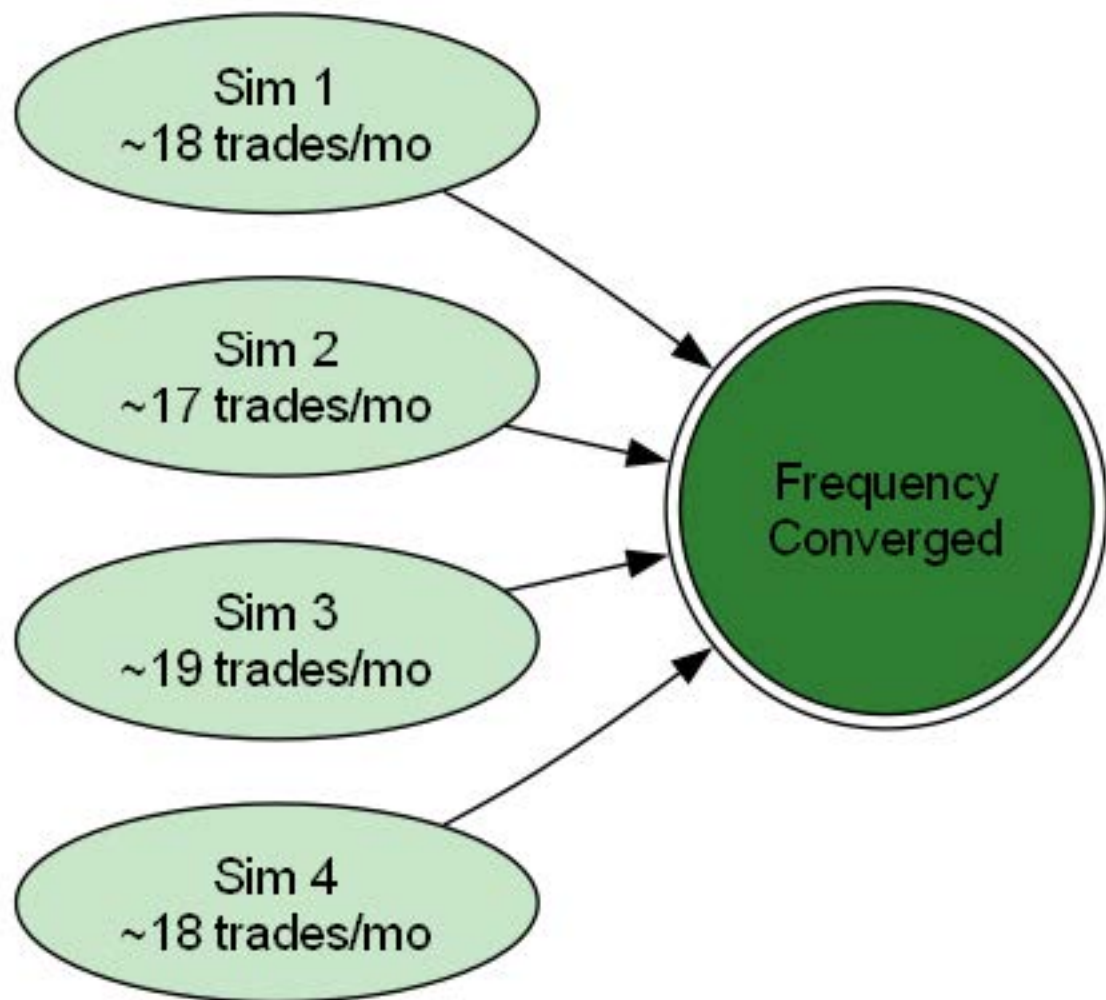


Figure E.4 — Constraint Violation Rate

Greek Violations

Capital Risk Violations

Event Halts

Liquidity Halts

$P(\text{Violation}) \rightarrow 0$

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graph TD; A[Greek Violations] --> D((P(Violation) -> 0)); B[Capital Risk Violations] --> D; C[Event Halts] --> D; E[Liquidity Halts] --> D;
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Figure E.5 — Monte Carlo Convergence Criteria

