RTS

REMIND.CZ
EVIDENCE BEFORE SIGNALS

PUBLIC WALK-FORWARD VALIDATION

RTS Pattern Profi v23.11

Final Research and Client Disclosure Report

CONCLUSION: PREDICTIVE EDGE NOT ESTABLISHED

The tested probability output should not be used as a standalone automated trading signal.

Dataset: BTCUSD H4 | 13,231 walk-forward observations | 2020-02-13 to 2026-06-17

Prepared and published by Tomáš Bělák / Remind.cz | 27 July 2026

WHY THIS REPORT EXISTS

1. Public statement

The tested predictive claim is not supported

RTS Pattern Profi v23.11 did not demonstrate a reliable directional forecasting edge on the tested BTCUSD H4 dataset. Its P(up) and P(down) outputs were not calibrated probabilities and should not be presented or used as such.

This report is published voluntarily to give clients a complete and accurate account of the evidence. The purpose is not to defend a product claim, but to distinguish what the software demonstrably does from what the available test does not support.

What remains valid: the indicator can search, rank and visualize historical price analogues, display support and resistance context, and help a trader inspect historical precedents.

What is not established: that analogue similarity produces calibrated future probabilities, a stable standalone directional signal, or a profitable automated trading system.

This is an internal validation performed by the author using the dedicated no-trade Research build. It is not an independent third-party audit. The negative findings are nevertheless reported without adjustment.

HOW THE EVIDENCE WAS PRODUCED

2. Scope and test design

Item	Tested configuration
Instrument	BTCUSD
Timeframe	H4
Observation period	13 February 2020 to 17 June 2026
Completed forecasts	13,231
Pattern / forecast horizon	24 bars / 20 future bars
Evaluation mode	Walk-forward, one forecast recorded before its future outcome
Trading activity	None - the Research build cannot submit orders

Walk-forward procedure

1. At the opening of a new bar, the model analyzed only information already available.
2. The forecast and diagnostics were frozen in a pending research record.
3. The record waited for exactly 20 subsequent H4 bars.
4. Only after the horizon elapsed were realized return, TP/SL order, MFE and MAE written to the dataset.
5. A separate non-overlapping subset retained one observation per forecast horizon to reduce dependence.

The supplied research report does not archive the complete broker-feed identity and every runtime input. These should be archived in future validations. Results therefore apply to this recorded dataset and tested configuration, not to every possible market or parameter set.

THE EVIDENCE AT A GLANCE

3. Executive results

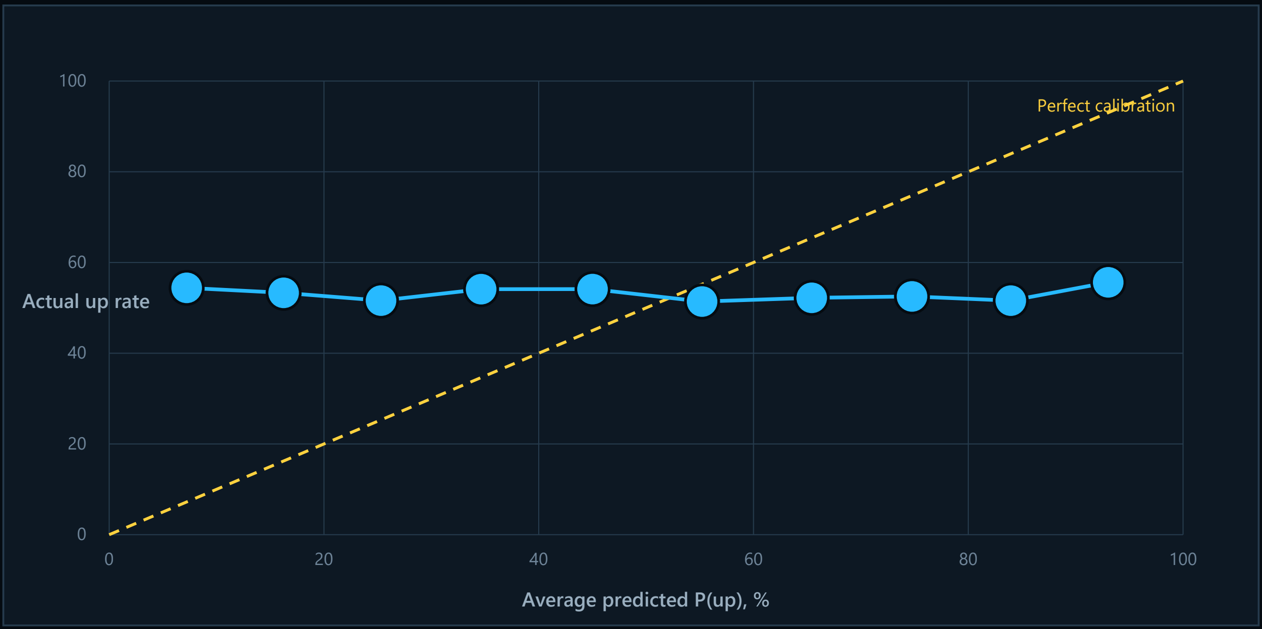
49.78%	-0.190	1.061	13,231
Directional accuracy	Brier skill score	Gross proxy PF in R	Forecast observations

Measure	All observations	Non-overlapping	Interpretation
Brier score	0.2966	0.2935	Worse than base rate
Base-rate Brier	0.2493	0.2496	Simple constant forecast
Brier skill	-0.1897	-0.1758	Negative
Direction accuracy	49.78%	51.66%	Near random
RTS directional return	-0.0722%	-0.1496%	Negative
Momentum benchmark	0.2000%	0.2787%	Higher than RTS
Mean R	0.0412	0.0394	Small gross proxy

The central result is not merely that the trading simulation lost money. The probability model itself failed its more basic validation: forecast confidence did not correspond to realized frequency, and model direction did not outperform a simple benchmark.

P(UP) DID NOT BEHAVE LIKE A PROBABILITY

4. Probability calibration



If P(up) were calibrated, observations near 20% should rise roughly 20% of the time and observations near 80% should rise roughly 80% of the time. Instead, realized up rates remained clustered around 51% to 56% across almost the entire prediction range.

Average P(up)	Actual up rate	Count
7.22%	54.41%	68
25.31%	51.60%	1,907
55.21%	51.39%	1,438
83.96%	51.59%	1,161
93.03%	55.63%	151

Required terminology change: future product materials should describe this value as a raw weighted analogue outcome share or model score, not as a calibrated probability.

COMPLEXITY DID NOT BEAT THE BASELINE

5. Direction and economic value

-0.072%	+0.200%	1,112	3,710
RTS direction return	Momentum benchmark	TP-first outcomes	SL-first outcomes

Across all observations, choosing direction from the RTS probability output produced a negative average forward return. A simple sign-of-pattern momentum benchmark was positive. The same ordering remained in the non-overlapping subset.

Among final model signals, TP was reached first 1,112 times and SL was reached first 3,710 times. The reported profit factor of 1.061 is a gross R-based research proxy. It is not a realized account profit factor and does not include spread, commission, slippage, execution latency or financing.

A small gross R value is not sufficient evidence

Mean R was positive but small, unstable by year and exposed to transaction costs.
It cannot offset the failed probability calibration or justify a claim of proven tradable edge.

ONE WEAK HYPOTHESIS REMAINS, NOT A VALIDATED STRATEGY

6. Scenario strength

Scenario	Records	Accuracy	Mean R	PF (R)	Brier skill
CONDITIONAL	10,296	49.94%	0.0399	1.059	-0.234
NONE	2,829	48.75%	0.0000	n/a	-0.029
STANDARD	106	61.32%	0.1165	1.158	-0.185

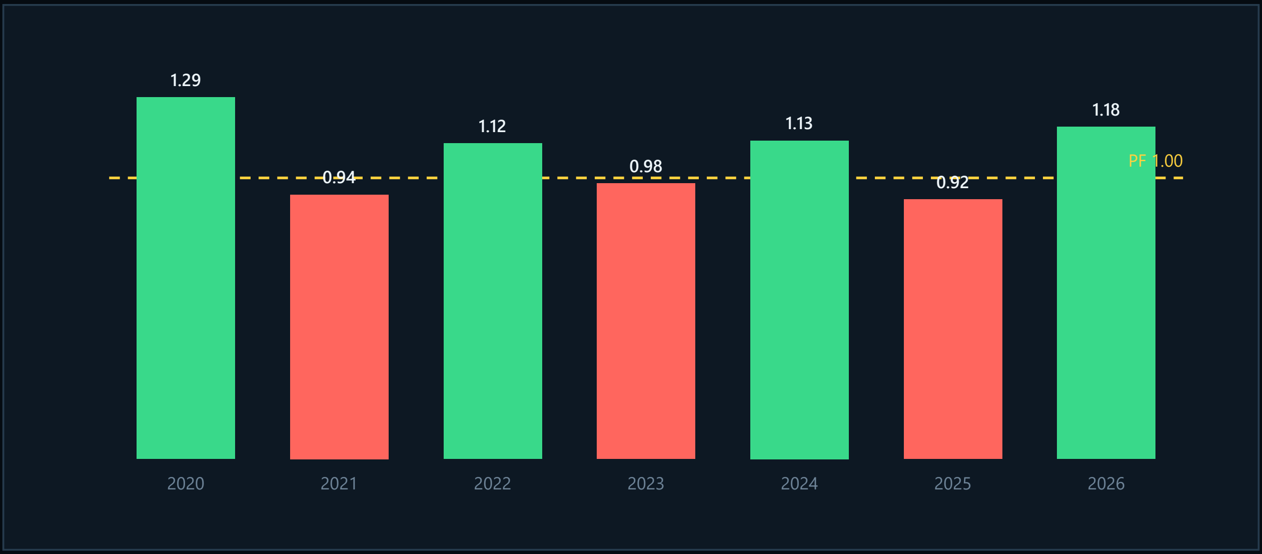
STANDARD scenarios were the only segment with a potentially interesting directional result: 106 records, 61.32% accuracy, mean R of 0.1165 and gross proxy PF of 1.158. This is not enough for a public performance claim.

A supplementary non-overlap check retained 88 STANDARD observations. Mean R was 0.135, but the approximate 95% interval ranged from -0.284 to +0.554. The interval includes material negative expectancy. Four of seven calendar-year segments were negative, and no STRONG scenario occurred in the entire dataset.

Decision: STANDARD remains a research hypothesis only. It may be frozen and tested on genuinely untouched future data, but it is not ready for client-facing profitability claims or automated deployment.

THE RESULT CHANGED SIGN ACROSS MARKET REGIMES

7. Stability over time



Year	Records	Accuracy	Model return	Mean R	PF (R)
2020	1,375	52.22%	+0.212%	+0.194	1.287
2021	2,109	47.51%	-0.285%	-0.044	0.941
2022	2,172	48.30%	-0.198%	+0.076	1.123
2023	2,190	48.77%	-0.255%	-0.013	0.980
2024	2,196	53.55%	+0.409%	+0.093	1.133
2025	2,188	50.23%	+0.003%	-0.051	0.923
2026	1,001	47.35%	-0.559%	+0.123	1.181

Profit factor fell below 1.00 in 2021, 2023 and 2025. Directional return was negative in 2021, 2022, 2023 and 2026. This sign instability is inconsistent with a robust, stationary forecasting edge.

WHAT THIS TEST DOES AND DOES NOT PROVE

8. Limitations and boundaries

One market and timeframe	The principal dataset is BTCUSD H4. The result cannot mathematically prove failure on every instrument or timeframe.
One recorded configuration	Different parameters may produce different outcomes, but optimizing them after seeing this dataset would create selection bias.
Internal, not independent	The author created the tool, research build and report. An external audit has not been performed.
Gross proxy economics	R-based PF excludes trading costs and is not equivalent to broker-account performance.
Historical evidence	A backtest cannot guarantee future behavior, whether its result is positive or negative.
STANDARD sample size	The only promising subset is small and statistically inconclusive.

The negative finding applies to the tested predictive interpretation. It does not mean the software is unable to perform its mechanical functions of historical search and visualization.

WHAT REMIND.CZ WILL CHANGE

9. Actions and client disclosure

Action	Public commitment
Publish this report	Make the complete negative validation result directly accessible from the product page.
Correct probability language	Do not describe P(up) and P(down) as calibrated probabilities. Use analogue outcome share or model score.
No standalone signal claim	State that the indicator is not validated as an automated entry system or guaranteed forecasting tool.
Retain analytical purpose	Present the product as a historical-comparison and decision-support interface.
Freeze further hypothesis	If STANDARD is studied further, freeze its rules before collecting untouched future observations.
Archive reproducibility data	Preserve dataset, runtime inputs, broker feed identification, code version and analysis report.

Final decision

RTS Pattern Profi v23.11 may remain available as a historical analogue inspection tool.
It must not be marketed as a validated profitable strategy or as a source of calibrated predictive probabilities.

Clients should not rely on this product alone to make trading decisions. Trading involves substantial risk of loss. No historical analysis, indicator or software output can guarantee future performance.

Product page: remind.cz/RTS_Pattern/RTS_Pattern_Profi_v23_11_LANDING_EN.html

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