```
VaRCompute< T. U >
# computeReturn
# model
+ VaRCompute()
+ ~VaRCompute()
+ setAlpha()
+ setPeriod()
+ computeVaR()
```

+ computeVaR()



```
VaRnoneParamCompute
         < T. U >
+ VaRnoneParamCompute()
+ ~VaRnoneParamCompute()
+ computeVaR()
+ computeVaRWholePath()
+ computeBootstrapVaR()
```

+ computeVaRWholePath()