VaRPtfCompute

ptf
alpha
beta
nbAssets

+ VaRPtfCompute()
+ ~VaRPtfCompute()
+ VaRPtfCompute()
+ getPtfVaR()
+ computeIncrementalVaR()
+ computeMarginalVaR()
+ computeComponentVaR()
+ computeIndividualVaR()
+ setAlpha()