VaRPtfCompute # ptf # alpha # beta # nbAssets + VaRPtfCompute()

+ ~VaRPtfCompute() + VaRPtfCompute()

+ getPtfVaR() + computeIncrementalVaR() + computeMarginalVaR() + computeComponentVaR()

+ computeIndividualVaR() + setAlpha()



+ VaRPtfMCCompute() + ~VaRPtfMCCompute()

+ computeVaR()

+ computeVaRWholePath()