## VaRCompute< T, U > # computeReturn # model

- + VaRCompute() + ~VaRCompute()
  - + ~ vanCompute + setAlpha()
  - + setPeriod()
  - + computeVaR() + computeVaR()
- + computeVaRWholePath()



U, V >

VaRCopulaCompute< T,

- + VaRCopulaCompute()+ ~VaRCopulaCompute()
- + setCorrelMat()
- + \_computeVaR()
  + \_computeVaRSingle()
- + computeVaR()
- + computeVaRWholePath()