MATLAB® Test Report

Timestamp: 30-Dec-2019 16:54:20

Host: AH-SSUNDAR

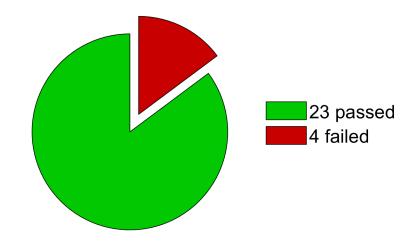
Platform: win64

MATLAB Version: 9.7.0.1190202 (R2019b)

Number of Tests: 27

Testing Time: 6.1910 seconds

Overall Result: FAILED



Failure Summary

4 tests failed.

Name of Failing Test	Failure Reasons	
ParametricVarTest/testNormalVar(Confidence=Confidence99,EstimationWindowSize=TwoYear)	Failed by verification.	(<u>Details</u>)
ParametricVarTest/testEWMAVar(Confidence=Confidence99,Lambda=Lambda95)	Failed by verification.	(<u>Details</u>)
ParametricVarTest/testEWMAVar(Confidence=Confidence99,Lambda=Lambda90)	Failed by verification.	(<u>Details</u>)
ParametricVarTest/testEWMAVar(Confidence=Confidence99,Lambda=Lambda85)	Failed by verification.	(<u>Details</u>)

Overview

C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\



Details

C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\

VaRTest

▼ testSizeClassNormal

The test passed.

Duration: 0.1017 seconds

Events:

```
Framework Diagnostic:
 verifyClass passed.
 Actual Value:
    0.008632087746251
    0.008637827012258
    0.008635574263613
    0.008630499561702
    0.008658165889693
    0.008650109573972
    0.008650471157230
    0.008791033671577
    0.008791932469600
    0.008869373123847
    0.008864485935309
    0.008870005791090
    0.008778300260483
    0.008787553819256
    0.008798557712650
    0.008798528647529
    0.008636944782765
    0.008608953290518
    0.008577935763258
    0.008658164705339
    0.008699672822833
    0.008697178182902
    0.008711034185793
    0.008696860442038
    0.008686843014316
    0.008752183625151
    0.008809437254682
```

```
0.008826852704129
 0.008816155564084
0.008807762002469
0.008787139174860
0.008790430599104
0.008791126263098
0.008780820613089
0.008780939235362
0.008774760677145
0.008774387227016
0.008770877224307
0.008713600408649
0.008699258333940
0.008700451541206
0.008680196680832
0.008645494168383
0.008644495250303
0.008589225203633
 0.008615919117968
 0.008625445620094
0.008622644616224
 0.008626873333877
 0.008638128216225
0.008675046639404
0.008678069923011
0.008608193570461
0.008751647055959
0.008813660342803
0.008815972717623
0.008811347619232
0 008843647593047
0.008818636188094
0.008818424889415
0.008813409260096
0.008813537041990
0.008806872499272
0.008790282972176
0.008785024449307
 0.008782829070010
0.008781210157366
0.008819486407224
0.008807204310005
 0.008798196302080
0.008801420024272
0.008815284564580
0.008817666266136
0.008817498222518
0.008808781117314
0.008806201594445
0.008805161027154
0.008806313396824
0.008849698998443
0.008856491218899
0.008855663531376
0.008833012611978
0.008859820141376
0.008864687585207
0.008863877220374
0.008802927596622
0.008819167633461
0.008822655565951
0.008849168168316
 0.008845360816067
0.008878518361999
 0.008878067806079
0.008879627937397
 0.008880324477097
0.008879867548346
0.008887357121670
0.008933363363003
0.008934289780143
0.008972866571883
0.008974086164757
0.008965442799566
0.008958912995304
0.008959976577104
0.008972309182058
0.008930101481083
0.008916526126336
0.008888947073137
0.008894506308441
0.008962915769390
0.008924517512226
 0.008928797589864
 0.008927117326440
 0.009020394862215
 0.009041514576261
 0.009041917954991
 0.009193855610500
 0.009203301496037
 0.009196534106733
0.009200216854491
```

```
0.009202988209939
 0.009206983849639
0.009227884035265
0.009167485199646
0.009148506216958
0.009148152874939
0.009275280695119
0.009278257893232
0.009280613930689
0.009291220552907
0.009332922782493
0.009457920884108
0.009457977311447
0.009446377126694
0.009450794212894
0.009446681913598
0.009449981952499
0.009390000767553
 0.009337630313715
 0.009336668560906
 0.009380310997781
 0.009381572746031
 0.009353451088150
0.009378309003381
0.009523314403100
0.009521301243001
0.009538088404832
0.009537817250718
0 009538944439998
0.009618689441064
0 009588170145529
0.009595964643402
0.009591608845653
0.009594183476897
0.009604690552656
0.009636738948191
0.009639460877704
0.009640285671774
 0.009647554700200
0.009650832397890
0.009670822909181
0.009847321117086
 0.009846922216982
0.009840290546340
0.009844220994358
0.009845650987321
0.009831217800155
0.009833188611985
0.009887055368042
0.009916025320651
0.009915439509347
0.009914863696832
0.009912991977209
0.010000424800988
0.010000460699470
0.010011833023127
0.010012800420278
0.010076223389533
0.010067979094995
0.010088284888600
0.010087797870727
0.010083959512294
 0.010099370376882
0.010098982712664
 0.010079624686206
0.010012668137984
 0.010014515024485
0.010020742594854
0.010014418175496
0.010008179656791
0.010002336389526
0.009999910817317
0.010006884747894
0.010005870472713
0.010006149479890
0.009988565505948
0.009988029465925
0.009974896113237
0.009937912707468
0.009980034173187
0.009989184001372
0.009981447257993
0.009967864426768
 0.009982449341024
 0.009711931543635
 0.009705029731110
 0.009703819546446
 0.009702786911097
 0.009667858673570
 0.009674811270304
 0.009683820353794
0.009679839132739
```

```
0.009679655661261
0.009678870894999
0.009745553425403
0.0

<SNIP... Output has been truncated due to excessive length>
Expected Class:
double
```

Event Location: VaRTest/testSizeClassNormal

Stack

 ${\tt In C: Work \setminus CoreDemos \setminus Software Development Finance \setminus Tests \setminus VaRTest.m (VaRTest.testSizeClassNormal) \ at \ 26 in the property of the$

```
Framework Diagnostic:
 verifySize passed.
 Actual Value:
    0.008632087746251
    0.008637827012258
    0.008635574263613
    0.008630499561702
    0.008658165889693
    0.008650109573972
    0.008650471157230
    0.008791033671577
    0.008791932469600
    0.008869373123847
    0.008864485935309
    0.008870005791090
    0.008778300260483
    0.008787553819256
    0.008798557712650
    0.008798528647529
    0.008636944782765
    0.008608953290518
    0.008577935763258
    0.008658164705339
    0.008699672822833
    0.008697178182902
    0.008711034185793
    0.008696860442038
    0.008686843014316
    0 008752183625151
    0.008809437254682
    0 008826852704129
    0.008816155564084
    0.008807762002469
    0.008787139174860
    0.008790430599104
    0.008791126263098
    0.008780820613089
    0.008780939235362
    0.008774760677145
    0.008774387227016
    0.008770877224307
    0.008713600408649
    0.008699258333940
    0.008700451541206
    0.008680196680832
    0.008645494168383
    0.008644495250303
    0.008589225203633
    0.008615919117968
    0.008625445620094
    0.008622644616224
    0.008626873333877
    0.008638128216225
    0.008675046639404
    0.008678069923011
    0.008608193570461
    0.008751647055959
    0.008813660342803
    0.008815972717623
    0.008811347619232
    0.008843647593047
    0.008818636188094
    0.008818424889415
    0.008813409260096
    0.008813537041990
    0.008806872499272
    0.008790282972176
    0.008785024449307
    0.008782829070010
    0.008781210157366
    0.008819486407224
    0.008807204310005
    0.008798196302080
    0.008801420024272
    0.008815284564580
    0.008817666266136
```

```
0.008817498222518
 0.008808781117314
0.008806201594445
0.008805161027154
0.008806313396824
0.008849698998443
0.008856491218899
0.008855663531376
0.008833012611978
0.008859820141376
0.008864687585207
0.008863877220374
0.008802927596622
0.008819167633461
0.008822655565951
0.008849168168316
0.008845360816067
0.008878518361999
 0.008878067806079
 0.008879627937397
0.008880324477097
0.008879867548346
 0.008887357121670
0.008933363363003
0.008934289780143
0.008972866571883
0.008974086164757
0.008965442799566
0 008958912995304
0.008959976577104
0 008972309182058
0.008930101481083
0.008916526126336
0.008888947073137
0.008894506308441
0.008962915769390
0.008924517512226
0.008928797589864
 0.008927117326440
0.009020394862215
0.009041514576261
0.009041917954991
 0.009193855610500
0.009203301496037
0.009196534106733
0.009200216854491
0.009202988209939
0.009206983849639
0.009227884035265
0.009167485199646
0.009148506216958
0.009148152874939
0.009275280695119
0.009278257893232
0.009280613930689
0.009291220552907
0.009332922782493
0.009457920884108
0.009457977311447
0.009446377126694
0.009450794212894
0.009446681913598
 0.009449981952499
0.009390000767553
 0.009337630313715
0.009336668560906
 0.009380310997781
0.009381572746031
0.009353451088150
0.009378309003381
0.009523314403100
0.009521301243001
0.009538088404832
0.009537817250718
0.009538944439998
0.009618689441064
0.009588170145529
0.009595964643402
0.009591608845653
0.009594183476897
0.009604690552656
0.009636738948191
0.009639460877704
 0.009640285671774
 0.009647554700200
 0.009650832397890
 0.009670822909181
 0.009847321117086
 0.009846922216982
 0.009840290546340
 0.009844220994358
0.009845650987321
```

```
0.009831217800155
   0.009833188611985
  0.009887055368042
  0.009916025320651
  0.009915439509347
  0.009914863696832
  0.009912991977209
  0.010000424800988
  0.010000460699470
  0.010011833023127
  0.010012800420278
  0.010076223389533
  0.010067979094995
  0.010088284888600
  0.010087797870727
  0.010083959512294
  0.010099370376882
  0.010098982712664
   0.010079624686206
   0.010012668137984
  0.010014515024485
  0.010020742594854
   0.010014418175496
  0.010008179656791
  0.010002336389526
  0.009999910817317
  0.010006884747894
  0.010005870472713
  0.010006149479890
  0.009988565505948
  0 009988029465925
  0.009974896113237
  0.009937912707468
  0.009980034173187
  0.009989184001372
  0.009981447257993
  0.009967864426768
  0.009982449341024
  0.009711931543635
  0.009705029731110
  0.009703819546446
  0.009702786911097
   0.009667858673570
  0.009674811270304
  0.009683820353794
  0.009679839132739
  0.009679655661261
  0.009678870894999
  0.009745553425403
<SNIP... Output has been truncated due to excessive length>
Expected Size:
       2414
```

Event Location: VaRTest/testSizeClassNormal

Stack:

 $\hbox{In C:\Work\CoreDemos\Software Development Finance\Tests\VaRTest.m (VaRTest.testSizeClassNormal) at 27 } \\$

(Overview)

testSizeClassHistorical

The test passed.

Duration: 0.6515 seconds

Events:

```
Framework Diagnostic:
verifyClass passed.
Actual Value:
   0.008122342788248
    0.008122342788248
    0.008122342788248
    0.008122342788248
    0.008238345356668
    0.008238345356668
    0.008238345356668
    0.008238345356668
    0.008238345356668
    0.008238345356668
    0.008238345356668
    0.008238345356668
    0.008122342788248
   0.008122342788248
```

```
0.008122342788248
0.008122342788248
0.008122342788248
0.008122342788248
0.008118875847960
0.008122342788248
0.008122342788248
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008238345356668
0.008122342788248
0.008122342788248
0.008122342788248
0.008122342788248
0 008122342788248
0.008122342788248
0 008122342788248
0.008122342788248
0.008122342788248
0.008122342788248
0.008122342788248
0.008122342788248
0.008238345356668
0.008238345356668
0.008238345356668
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
0.008337442287866
```

```
0.008337442287866
 0.008337442287866
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0 009089312373760
 0.009089312373760
 0 008942672984164
 0.008383605393896
 0.008383605393896
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.010134301921482
 0.010134301921482
 0.010134301921482
 0.010134301921482
 0.010134301921482
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
 0.010483155091516
```

```
0.010483155091516
   0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
   0.010134301921482
  0.0
<SNIP... Output has been truncated due to excessive length>
Expected Class:
    double
```

Event Location: VaRTest/testSizeClassHistorical

Stack:

 ${\tt In C: Work \setminus CoreDemos \setminus Software Development Finance \setminus Tests \setminus VaRTest.m (VaRTest. test Size Class Historical) \ at \ 38 + 10000 + 1000 + 1000 + 1000 + 1000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 + 10000 +$

Verification passed.

Framework Diagnostic:

```
verifySize passed.
Actual Value:
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0 008122342788248
   0.008122342788248
   0 008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008118875847960
   0.008122342788248
   0.008122342788248
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008122342788248
   0.008238345356668
   0.008238345356668
   0.008238345356668
   0.008337442287866
   0.008337442287866
   0.008337442287866
   0.008337442287866
   0 008337442287866
   0.008337442287866
   0.008337442287866
```

```
0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0 008337442287866
 0.008337442287866
 0 008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008337442287866
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008383605393896
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.009089312373760
 0.008942672984164
 0.008383605393896
 0.008383605393896
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008733248725505
 0.008942672984164
 0.008942672984164
 0.008942672984164
 0.008942672984164
```

```
0.008942672984164
   0.008942672984164
  0.008942672984164
  0.008942672984164
  0.008942672984164
  0.008942672984164
  0.008942672984164
  0.008942672984164
  0.009089312373760
  0.009089312373760
  0.009089312373760
  0.009089312373760
  0.009089312373760
  0.009089312373760
  0.009089312373760
  0.010134301921482
  0.010134301921482
  0.010134301921482
   0.010134301921482
   0.010134301921482
   0.010483155091516
   0.010483155091516
   0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0 010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
   0.010483155091516
  0.010483155091516
   0.010483155091516
  0.010483155091516
   0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010483155091516
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
  0.010134301921482
   0.010134301921482
<SNIP... Output has been truncated due to excessive length>
Expected Size:
       2414
```

Event Location: VaRTest/testSizeClassHistorical

Stack:

 $\hbox{In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\VaRTest.m (VaRTest.testSizeClassHistorical) at 39 } \\$

(Overview)

testSizeClassEWMA

The test passed.

Duration: 0.0951 seconds

Events:

```
Framework Diagnostic:
```

```
verifyClass passed.
Actual Value:
0.013166888143186
```

```
0.012820124969744
 0.012430044486549
 0.012052727221491
 0.012158797509964
 0.011788616642166
 0.011441679703264
 0.012694402547784
 0.012347245458757
 0.012814614757619
 0.012446701470649
 0.012130547576976
 0.011826055759521
 0.011580201068697
 0.011384620988641
 0.011037803153286
 0.010764779171818
 0.010441245514102
 0.010610188524686
 0.011415248188243
 0.011566632853635
 0.011934487679695
 0.011753293749108
 0.011400741544796
 0.011057988196224
 0.011597811406429
 0.011892906561266
 0.011793800335748
 0.011517117062328
 0.011269689667679
 0.011019720858957
 0.010769646013317
 0.010460892085835
 0.010145003486201
 0.009842738574512
 0.009549903040000
 0.009312533700595
 0.009028853578546
 0.009021970551905
 0.008815339879858
 0.008567010488661
 0.008367351419918
 0.008143042396463
 0.007927083051750
 0.007694868422275
 0.007993358348558
 0.007900141105167
 0.007746009935187
 0.008100238253555
 0.008275866748648
 0.008819964731742
 0.008692798476260
 0.008972031610151
 0.010636015341015
 0.011098531099175
 0.010818235725076
 0.010582890669133
 0.010696916896195
 0.010517706467238
 0.010197583601499
 0.009887221921532
 0.009588464765360
 0.009515848163029
 0.009285666192318
 0.009101289587831
 0.008824582023224
 0.008584465418813
 0.009323566067959
 0.009064067408134
 0.008838109476489
 0.008652996978495
 0.008625950106246
 0.008411573310504
 0.008167459675911
 0.007983264747510
 0.007780213352516
 0.007575799188142
 0.007493967611328
 0.008093461641716
 0.008210951129228
 0.007970521110275
 0.007766830161092
 0.007987241463634
 0.007829048920506
 0.007623229313998
 0.007391042179013
 0.007465585297703
 0.007344097389651
 0.007610399262853
 0.007404496871485
 0.007901910323784
 0.007662440481499
 0.007628305916731
```

```
0.007409210909215
 0.007280050888107
 0.007311755504136
 0.008100908701469
 0.007896404497071
 0.009102384805679
 0.008850621971258
 0.008672495094645
 0.008422611656656
 0.008399316289888
 0.008352326497200
 0.008106426345992
 0.007868260001533
 0.007664645496037
 0.007655367440394
 0.008539798802273
 0.008451428524055
 0.008270625654455
 0.008095369715535
 0.009395877911389
 0.009613608448800
 0.009325272204816
 0.011082444803213
 0.010871099416059
 0.010541227354331
 0.010315210826236
 0.010051636483158
 0.009804580193110
 0.009812280063014
 0.009776635759945
 0.009487648768430
 0.009237312796708
 0.010914795170409
 0.010624695213790
 0.010352444643176
 0.010329496669843
 0.010604886618006
 0.011866600932569
 0.011508425681934
 0.011337105120656
 0.011049489054963
 0.010713551914774
 0.010447048693340
 0.010377254950790
 0.010481485857468
 0.010301997457800
 0.010589822045285
 0.010285437773702
 0.010017397603208
 0.010111416274436
 0.011959386888705
 0.011657770808500
 0.011789263343392
 0.011547576309691
 0.011260892612161
 0.011945746761652
 0.011602279589863
 0.011470623587889
 0.011123285693631
 0.010821226639529
 0.010636950648247
 0.010802589794806
 0.010509834597605
 0.010202476706580
 0.010049465761334
 0.009912797590982
 0.010001394598910
 0.012088042811978
 0.011720667477773
 0.011412631498754
 0.011115034366703
 0.010904416473775
 0.010610125538595
 0.010369982332561
 0.010910020250220
 0.011284500244530
 0.010940743348965
 0.010609086182726
 0.010420849857455
 0.011345230299475
 0.011084076485243
 0.010982017529842
 0.010664894780523
 0.011203894471230
 0.010867519336843
 0.010972236096204
 0.010666650046536
 0.010366229858759
 0.010291061704472
 0.009977743204109
 0.009674674319377
 0.009450982208490
```

```
0.009235358931777
   0.009063207654201
   0.008791284257108
   0.008683600497178
   0.008419355559098
  0.008163169871849
   0.008038076381913
   0.007799918804360
   0.007568154526905
   0.007338770708444
   0.007153907027333
   0.006935992160323
   0.006724716549957
   0.007535916165421
   0.007878845700222
   0.007660443318366
   0.007432790938276
   0.007585278663970
   0.007588810430931
   0.007412653349895
   0.007186917342763
   0.007100700847305
   0.006926044215355
   0.006947183339782
   0.006925357146132
   0.006912372437892
   0.006701815618171
   0.006812487298211
   0.008280310719513
   0.0
{\tt <SNIP...} Output has been truncated due to excessive length> {\tt Expected} Class:
   double
```

Event Location: VaRTest/testSizeClassEWMA

Stack

In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\VaRTest.m (VaRTest.testSizeClassEWMA) at 49

Verification passed.

Framework Diagnostic:

```
verifySize passed.
Actual Value:
   0.013166888143186
   0 012820124969744
   0.012430044486549
   0.012052727221491
   0.012158797509964
   0.011788616642166
   0.011441679703264
   0.012694402547784
   0.012347245458757
   0.012814614757619
   0.012446701470649
   0.012130547576976
   0.011826055759521
   0.011580201068697
   0.011384620988641
   0.011037803153286
   0.010764779171818
   0.010441245514102
   0.010610188524686
  0.011415248188243
   0.011566632853635
   0.011934487679695
   0.011753293749108
   0.011400741544796
   0.011057988196224
   0.011597811406429
   0.011892906561266
   0.011793800335748
   0.011517117062328
   0.011269689667679
   0.011019720858957
   0.010769646013317
   0.010460892085835
   0.010145003486201
   0.009842738574512
   0.009549903040000
   0.009312533700595
   0.009028853578546
   0.009021970551905
   0.008815339879858
   0.008567010488661
   0.008367351419918
   0.008143042396463
   0.007927083051750
   0 007694868422275
   0.007993358348558
   0.007900141105167
```

```
0.007746009935187
 0.008100238253555
 0.008275866748648
 0.008819964731742
 0.008692798476260
 0.008972031610151
 0.010636015341015
 0.011098531099175
 0.010818235725076
 0.010582890669133
 0.010696916896195
 0.010517706467238
 0.010197583601499
 0.009887221921532
 0.009588464765360
 0.009515848163029
 0.009285666192318
 0.009101289587831
 0.008824582023224
 0.008584465418813
 0.009323566067959
 0.009064067408134
 0.008838109476489
 0.008652996978495
 0.008625950106246
 0.008411573310504
 0.008167459675911
 0.007983264747510
 0 007780213352516
 0.007575799188142
 0 007493967611328
 0.008093461641716
 0.008210951129228
 0.007970521110275
 0.007766830161092
 0.007987241463634
 0.007829048920506
 0.007623229313998
 0.007391042179013
 0.007465585297703
 0.007344097389651
 0.007610399262853
 0.007404496871485
 0.007901910323784
 0.007662440481499
 0.007628305916731
 0.007409210909215
 0.007280050888107
 0.007311755504136
 0.008100908701469
 0.007896404497071
 0.009102384805679
 0.008850621971258
 0.008672495094645
 0.008422611656656
 0.008399316289888
 0.008352326497200
 0.008106426345992
 0.007868260001533
 0.007664645496037
 0.007655367440394
 0.008539798802273
 0.008451428524055
 0.008270625654455
 0.008095369715535
 0.009395877911389
 0.009613608448800
 0.009325272204816
 0.011082444803213
 0.010871099416059
 0.010541227354331
 0.010315210826236
 0.010051636483158
 0.009804580193110
 0.009812280063014
 0.009776635759945
 0.009487648768430
 0.009237312796708
 0.010914795170409
 0.010624695213790
 0.010352444643176
 0.010329496669843
 0.010604886618006
 0.011866600932569
 0.011508425681934
 0.011337105120656
 0.011049489054963
 0.010713551914774
 0.010447048693340
 0.010377254950790
 0.010481485857468
 0.010301997457800
```

```
0.010589822045285
   0.010285437773702
   0.010017397603208
   0.010111416274436
   0.011959386888705
  0.011657770808500
  0.011789263343392
   0.011547576309691
   0.011260892612161
   0.011945746761652
   0.011602279589863
   0.011470623587889
   0.011123285693631
   0.010821226639529
   0.010636950648247
   0.010802589794806
   0.010509834597605
  0.010202476706580
   0.010049465761334
   0.009912797590982
   0.010001394598910
   0.012088042811978
   0.011720667477773
   0.011412631498754
   0.011115034366703
   0.010904416473775
   0.010610125538595
   0.010369982332561
   0.010910020250220
   0.011284500244530
   0 010940743348965
   0.010609086182726
   0.010420849857455
   0.011345230299475
   0.011084076485243
   0.010982017529842
   0.010664894780523
   0.011203894471230
   0.010867519336843
   0.010972236096204
   0.010666650046536
   0.010366229858759
   0.010291061704472
   0.009977743204109
   0.009674674319377
   0.009450982208490
   0.009235358931777
   0.009063207654201
   0.008791284257108
  0.008683600497178
   0.008419355559098
   0.008163169871849
   0.008038076381913
   0.007799918804360
  0.007568154526905
   0.007338770708444
   0.007153907027333
   0.006935992160323
   0.006724716549957
   0.007535916165421
   0.007878845700222
   0.007660443318366
   0.007432790938276
   0.007585278663970
   0.007588810430931
   0.007412653349895
   0.007186917342763
   0.007100700847305
  0.006926044215355
  0.006947183339782
  0.006925357146132
  0.006912372437892
   0.006701815618171
   0.006812487298211
  0.008280310719513
{\tt <SNIP...} Output has been truncated due to excessive length {\tt Expected} Size:
                      1
       2414
```

Event Location: VaRTest/testSizeClassEWMA

Stack

 $\hbox{In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\VaRTest.m (VaRTest.testSizeClassEWMA) at 50 } \\$

(Overview)

The test passed.

Duration: 0.0579 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:
 0.985915492957746
 1.657000828500413

Maximum Value (Exclusive):
 1.900000000000000

Event Location: VaRTest/testCorrectnessNormal

Stack:

 $\hbox{In C:\Work\CoreDemos\SoftwareDevelopmentFinanc\Tests\VaRTest.testCorrectnessNormal) at 68 } \\$

(Overview)

testCorrectnessHistorical

The test passed.

Duration: 0.6463 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:
 1.151615575807787
 1.408450704225351

Maximum Value (Exclusive):
 1.900000000000000

Event Location: VaRTest/testCorrectnessHistorical

Stack.

 ${\tt In C: Work CoreDemos Software Development Finance \normalcolumn{tensor} {\tt VaRTest.m} (VaRTest.test Correctness Historical) at 86 months of the properties of the propert$

(Overview)

testCorrectnessEWMA

The test passed.

Duration: 0.0551 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:

0.994200497100248

1.822700911350454

Maximum Value (Exclusive):

1.9000000000000000

Event Location: VaRTest/testCorrectnessEWMA

Stack:

 ${\tt In C: Work \setminus CoreDemos \setminus Software Development Finance \setminus Tests \setminus VaRTest.m \ (VaRTest.test Correctness EWMA) \ at \ 103 \times 100 \times$

(<u>Overview</u>)

ParametricVarTest

testNormalVar

Test Parameters: Confidence=Confidence99, EstimationWindowSize=OneYear

The test passed.

Duration: 0.0683 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:

1.657000828500413

Maximum Value (Exclusive):

1.7000000000000000

Event Location: ParametricVarTest/testNormalVar(Confidence=Confidence99,EstimationWindowSize=OneYear)

Stack:

 ${\tt In C: Work CoreDemos Software Development Finance \ Tests \ Parametric \ Var Test. test \ Normal \ Var Test. test. test \ Normal \ No$

(Overview)

★ testNormalVar

Test Parameters: Confidence=Confidence99, EstimationWindowSize=TwoYear

The test failed.

Duration: 0.0961 seconds

Event:

Verification failed.

Framework Diagnostic:

verifyLessThan failed.
--> The value must be less than the maximum value.

Actual Value:

1.848428835489832

Maximum Value (Exclusive):

1.70000000000000000

Event Location: ParametricVarTest/testNormalVar(Confidence=Confidence99,EstimationWindowSize=TwoYear)

Stack:

 $\hbox{In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\Parametric\VarTest.m} \ (Parametric\VarTest.testNormal\Var) \ at \ 36 }$

(Overview)

testNormalVar

Test Parameters: Confidence=Confidence95, EstimationWindowSize=OneYear

The test passed.

Duration: 0.0559 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:

0.985915492957746

Maximum Value (Exclusive):

1.7000000000000000

Event Location: ParametricVarTest/testNormalVar(Confidence=Confidence95,EstimationWindowSize=OneYear)

Stack:

 ${\tt In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\Parametric\VarTest.m} \ (Parametric\VarTest.test\Normal\Var)\ at\ 36 in the parametric\VarTest.m) at\ 36 in the par$

(Overview)

testNormalVar

Test Parameters: Confidence=Confidence95, EstimationWindowSize=TwoYear

The test passed.

Duration: 0.0673 seconds

Event:

Framework Diagnostic:

```
verifyLessThan passed.

Actual Value:
    1.127541589648797

Maximum Value (Exclusive):
    1.700000000000000
```

Event Location: ParametricVarTest/testNormalVar(Confidence=Confidence95,EstimationWindowSize=TwoYear)

Stack:

In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\ParametricVarTest.m (ParametricVarTest.testNormalVar) at 36

(Overview)

testNormalVar

Test Parameters: Confidence=Confidence90, EstimationWindowSize=OneYear

The test passed.

Duration: 0.0581 seconds

Event:

Verification passed.

Framework Diagnostic: verifyLessThan passed. Actual Value: 0.936205468102734 Maximum Value (Exclusive): 1.700000000000000

Event Location: ParametricVarTest/testNormalVar(Confidence=Confidence90,EstimationWindowSize=OneYear)

Stack:

 ${\tt In C: Work \setminus CoreDemos \setminus Software Development Finance \setminus Tests \setminus Parametric \lor arTest.m} \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ (Parametric \lor arTest.m) \ at 36 in the parametric \lor arTest.m \ ($

(Overview)

testNormalVar

Test Parameters: Confidence=Confidence90, EstimationWindowSize=TwoYear

The test passed.

Duration: 0.0571 seconds

Event:

Verification passed.

Framework Diagnostic:
verifyLessThan passed.

Actual Value:
1.002772643253235

Maximum Value (Exclusive):
1.700000000000000

 $Event\ Location:\ Parametric Var Test/test Normal Var (Confidence = Confidence 90, Estimation Window Size = Two Year)$

Stack:

 ${\tt In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\Parametric\VarTest.m} \ (Parametric\VarTest.test\Normal\Var)\ at\ 36 in the parametric\VarTest.m) at\ 36 in the parametric\VarTest.m)}$

(Overview)

testHistoricalVar

Test Parameters: Confidence=Confidence99, EstimationWindowSize=OneYear

The test passed.

Duration: 0.6153 seconds

Event:

```
Framework Diagnostic:
```

```
verifyLessThan passed.

Actual Value:
    1.408450704225351

Maximum Value (Exclusive):
    1.700000000000000
```

 $\label{thm:confidence} Event\ Location:\ Parametric\ Var\ Test/test\ Historical\ Var\ (Confidence=Confidence=99, Estimation\ Window\ Size=One\ Year)$

(Overview)

testHistoricalVar

Test Parameters: Confidence=Confidence99, EstimationWindowSize=TwoYear

The test passed.

Duration: 0.5816 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:

1.432532347504620

Maximum Value (Exclusive):

1.7000000000000000

 $\label{thm:confidence} Event\ Location:\ Parametric\ Var\ Test/test\ Historical\ Var\ (Confidence=Confidence99, Estimation\ Window\ Size=Two\ Year)$

Stack:

 ${\tt In C: Work CoreDemos Software Development Finance \normalcolumn{transfer} {\tt Tests \normalcolumn{transfer} {\tt Parametric VarTest.m} (Parametric \normalcolumn{transfer} {\tt Parametric VarTest.m}) at 49 and 40 and 40$

(Overview)

testHistoricalVar

Test Parameters: Confidence=Confidence95, EstimationWindowSize=OneYear

The test passed.

Duration: 0.6063 seconds

Event:

Verification passed.

Framework Diagnostic:
verifyLessThan passed.

Actual Value:
1.151615575807787

Maximum Value (Exclusive):
1.7000000000000000

 $Event\ Location:\ Parametric Var Test/test Historical Var (Confidence = Confidence 95, Estimation Window Size = One Year)$

Stack:

 $\hbox{In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\Parametric\VarTest.m} \ (Parametric\VarTest.testHistorical\Var) \ \ at \ 49 \\$

(Overview)

testHistoricalVar

Test Parameters: Confidence=Confidence95, EstimationWindowSize=TwoYear

The test passed.

Duration: 0.6005 seconds

Event:

Verification passed.

Framework Diagnostic: verifyLessThan passed.

Actual Value: 1.284658040665433 Maximum Value (Exclusive): 1.7000000000000000

Event Location: ParametricVarTest/testHistoricalVar(Confidence=Confidence95,EstimationWindowSize=TwoYear)

Stack:

In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\ParametricVarTest.m (ParametricVarTest.testHistoricalVar) at 49

(Overview)

testHistoricalVar

Test Parameters: Confidence=Confidence90, EstimationWindowSize=OneYear

The test passed.

Duration: 0.6482 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:

1.101905550952776

Maximum Value (Exclusive):

1.7000000000000000

 $Event\ Location:\ Parametric Var Test/test Historical Var (Confidence = Confidence 90, Estimation Window Size = One Year)$

Stack

 ${\tt In \ C:\ Work\ CoreDemos\ Software Development Finance\ Tests\ Parametric Var Test.m.} \ (Parametric Var Test. test Historical Var) \ at \ 49 to 100 to$

(Overview)

testHistoricalVar

Test Parameters: Confidence=Confidence90, EstimationWindowSize=TwoYear

The test passed.

Duration: 0.6295 seconds

Event:

Verification passed.

Framework Diagnostic:
verifyLessThan passed.

Actual Value:
1.206099815157117

Maximum Value (Exclusive):
1.700000000000000

 $Event\ Location:\ Parametric Var Test/test Historical Var (Confidence = Confidence 90, Estimation Window Size = Two Year)$

Stack:

 $\hbox{In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\Parametric\VarTest.m} \ (Parametric\VarTest.testHistorical\Var) \ \ at \ 49 \\$

(Overview)

★ testEWMAVar

Test Parameters: Confidence=Confidence99, Lambda=Lambda95

The test failed.

Duration: 0.0861 seconds

Event:

Verification failed.

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence99,Lambda=Lambda95)

Stack:

In C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\ParametricVarTest.m (ParametricVarTest.testEWMAVar) at 64

(Overview)

testEWMAVar

Test Parameters: Confidence=Confidence99, Lambda=Lambda90

The test failed.

Duration: 0.0698 seconds

Event:

Verification failed.

Framework Diagnostic:

verifyLessThan failed.

--> The value must be less than the maximum value.

Actual Value:

2.029826014913005

Maximum Value (Exclusive):

1.7000000000000000

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence99,Lambda=Lambda90)

Stack

 ${\tt In C: Work \setminus CoreDemos \setminus Software Development Finance \setminus Tests \setminus Parametric Var Test.m.} \end{array} \end{array} \end{array} \end{array} at 64$

(Overview)

★ testEWMAVar

Test Parameters: Confidence=Confidence99, Lambda=Lambda85

The test failed.

Duration: 0.0701 seconds

Event:

Verification failed.

```
Framework Diagnostic:

verifyLessThan failed.
--> The value must be less than the maximum value.

Actual Value:
2.195526097763047

Maximum Value (Exclusive):
1.7000000000000000
```

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence99,Lambda=Lambda85)

Stack:

(<u>Overview</u>)

testEWMAVar

Test Parameters: Confidence=Confidence95, Lambda=Lambda95

The test passed.

Duration: 0.0429 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:
 0.97763048815244

Maximum Value (Exclusive):
 1.700000000000000

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence95,Lambda=Lambda95)

Stack:

 ${\tt In \ C:\Work\CoreDemos\SoftwareDevelopmentFinance\Tests\Parametric\VarTest.m\ (Parametric\VarTest.testEWMAVar)\ at\ 64}$

(Overview)

testEWMAVar

Test Parameters: Confidence=Confidence95, Lambda=Lambda90

The test passed.

Duration: 0.0456 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.

Actual Value:
 1.077050538525268

Maximum Value (Exclusive):
 1.700000000000000

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence95,Lambda=Lambda90)

Stack:

 ${\tt In C: Work CoreDemos Software Development Finance Tests Parametric VarTest.m. (Parametric VarTest. test EWMAVar) \ at \ 64 to 100 to 100$

(Overview)

testEWMAVar

Test Parameters: Confidence=Confidence95, Lambda=Lambda85

The test passed.

Duration: 0.0509 seconds

Event:

Verification passed.

Framework Diagnostic:
verifyLessThan passed.

Actual Value:
1.209610604805301

Maximum Value (Exclusive):

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence95,Lambda=Lambda85)

Stack:

(Overview)

testEWMAVar

Test Parameters: Confidence=Confidence90, Lambda=Lambda95

The test passed.

Duration: 0.0445 seconds

Event:

Verification passed.

Framework Diagnostic:
verifyLessThan passed.

Actual Value:
0.919635459817730
Maximum Value (Exclusive):
1.700000000000000

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence90,Lambda=Lambda95)

Stack:

(Overview)

testEWMAVar

Test Parameters: Confidence=Confidence90, Lambda=Lambda90

The test passed.

Duration: 0.0436 seconds

Event:

Verification passed.

Framework Diagnostic: verifyLessThan passed.

Actual Value:

```
0.985915492957747
Maximum Value (Exclusive):
1.7000000000000000
```

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence90,Lambda=Lambda90)

Stack

 ${\tt In C: Work \setminus CoreDemos \setminus Software Development Finance \setminus Tests \setminus Parametric VarTest.} \\ {\tt metric VarTest.test EWMAVar)} \\ {\tt at 64} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests \setminus Parametric VarTest.} \\ {\tt metric VarTest.test EWMAVar)} \\ {\tt at 64} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests \setminus Parametric VarTest.} \\ {\tt metric VarTest.test EWMAVar)} \\ {\tt at 64} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests \setminus Parametric VarTest.} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software Development Finance \setminus Tests} \\ {\tt coreDemos \setminus Software \cap Tests} \\ {\tt coreDemos \setminus Software \cap Tests} \\ {\tt coreDemos \setminus Soft$

(Overview)

Test Parameters: Confidence=Confidence90, Lambda=Lambda85

The test passed.

Duration: 0.0455 seconds

Event:

Verification passed.

Framework Diagnostic:

verifyLessThan passed.
Actual Value:
 1.014913007456504
Maximum Value (Exclusive):

Event Location: ParametricVarTest/testEWMAVar(Confidence=Confidence90,Lambda=Lambda85)

Stack:

(<u>Overview</u>)