Output Description

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Location: ~\Risk_Project\Outputs\2015_12_16_1_35\inputX.csv\VaR & ES.csv;
~\Risk_Project\Outputs\2015_12_16_1_35\inputX.csv\VaR_Backtesting.csv
Format: see the table below

VaR & ES.csv		
Title	Description	Example
DATE	-	DATE
PORT_LOSS	Portfolio Loss (compared to data 1-week ago)	PORT_LOSS
Historical_VaR_X Historical_ES_X	VaR/ES yielded from historical method with windows = X	Historical_VaR_2 Historical_ES_2
Parametric_VaR_U/W_X Parametric_ES_U/W_X	Unweighted/weighted VaR/ES yielded from parametric method with windows = X	Parametric_VaR_U_2 Parametric_ES_U_2 Parametric_VaR_W_2 Parametric_ES_W_2
MonteCarlo_VaR_U/W_X MonteCarlo_ES_U/W_X	Unweighted/weighted VaR/ES yielded from Monte Carlo method with windows = X	MonteCarlo_VaR_U_2 MonteCarlo_ES_U_2 MonteCarlo_VaR_W_2 MonteCarlo_ES_W_2
VaR_Backtesting.csv		
Title	Description	Example
M_VaR_U/W_X	Rank unweighted/weighted VaR yielded from any method with windows = 2	Historical_VaR_2 Parametric_VaR_U_2 Parametric_VaR_W_2 MonteCarlo_VaR_U_2 MonteCarlo_VaR_W_2
Loss_under_VaR_rate	-	Loss_under_VaR_rate