Purpose
Write an app for computing Value at Risk (VaR) for a stock using three common methods and compare their accuracy using back testing.

Main Application

- The program will take input from the user including the name of the stock, a time period and confidence interval etc.
- It will obtain necessary data of the given stock from the internet using Yahoo Finance API.
- VaR will be calculated based on the Historical Method, Variance-Covariance Method, and Monte Carlo Simulation.
- The output will be presented in the form of graphs.

Secondary Application

Comparing the accuracy of the methods using back testing by analysing historical stock quotes.

Possible Extensions of the Main Application

- Using Graphical User Interface for input and output.
- Extending the app to calculate VaR for multiple stocks (possibly using eigen- or Cholesky decomposition).
- Extend to stocks paying dividends, combination of stocks and options, or a portfolio.