Got somewhat of a working portfolio optimization algorithm; **next step is making it more efficient**.

**(02/06/2023) Current portfolio optimzation algorithm:**

(1) determines which strategies are excluded (diving below threshold during at least one time period)

(2) determines which of the remaining strategies provide the relatively better "lowest cumulative return"

(3) plots the comparison of different time horizons within an investment strategy (illustration)

(4) plots the comparison of lowest cumulated returns between different investment strategies (all; different colors for refused strategies)