Documentation:

Every file from the .zip must be in the same folder. Run the requirements.txt. I had some problems installing scs via pip on Mac; if that's the case use conda.

After that, you can run it by typing:

python Batch_Portfolio_Simulator.py date runtime

date should be of the form YYYY/MM/DD runtime is in days

date and runtime are variables and don't have to be included.

The default values are 2007/01/01 and -1 (it will run until the end, August 2023)