You must first install the SDL2 Libraries for your system.

For getting started, I like the tutorials here: https://lazyfoo.net/tutorials/SDL/01_hello_SDL/, but to summarize:

Linux:
  apt install libsdl2-dev

Mac OS X:
 -Download Mac OS X **Development Libraries** (not the runtime libraries!):
    http://www.libsdl.org/download-2.0.php#source
 -Open the *.dmg* file, move SDL2.framework to /Library/Frameworks
   If you need help finding /Library/Frameworks you can press cmd-shift-g in finder a type it in
 -You may be asked to sign the lib if so:
     Goto /Library/Frameworks/SDL2.framework/ in terminal
     Type: codesign -f -s - SDL2

Windows:
-Download Windows **Development Libraries** (not the runtime libraries!):
    http://www.libsdl.org/download-2.0.php#source
-Open the *.zip* file and place it in a known directory. The cmake files here assume the contents of the folder are placed in the C:/SDL2/ directory.
-Place the file SDL2.dll in the *GEFS-GameEngineStarterCode/GEFS/* directory (where the executable will be built to) *or* in C:\WINDOWS\SYSTEM32 (for 32 bit builds) *or* C:\Windows\SysWOW64 (for 64 bit builds). It just needs to be in one of these locations.
-If you unzipped the content of SDL2 somewhere besides C:/SDL2/, then update lines 27 and 28 of the file CMakeLists.txt

Compile & Run - All Systems
After you finish the above steps go to *GEFS-GameEngineStarterCode/build/* directory in the terminal. Now run:
 `cmake ..`
Then, for Linux or OS X command line, run make
 `make`
Or for MS Visual Studios or X Code compile by selecting build from the menu.
Lastly, in a terminal, navigate to the directory *GEFS-GameEngineStarterCode/GEFS/* and run:
  `./engine SimpleExample/` [Linux or OS X command line]
  `Debug/engine.exe SimpleExample/` [Windows MSVS]
  `./Debug/engine SimpleExample/` [X Code]

That's it, you should be looking at a dinosaur and a teapot!