Open the folder in Visual Studio Code.

Toward the top there is an icon looks like a cup with dots in it and an arrow pointing down, it is Compile. Click it.

Compiling will create a directory called build, there will be several subdirectories and files created in build. Open a terminal (in the VSC is okay) enter the build subdirectory and type make.

The make will run the Makefile that was created by the compile. This will create the example.exe file which can be run.