WFA Metaprogram

# Setup Parameters for WFA

nWalk

nStepTest

nStepTrain

nSTepLookback

nStepRequired

tradingCost

maxCapAlloc

maxFcnEval

nVars

nlConsFcn >> function handle

objFcn>>>> function handle

# Preparation for WFA

Create walkTable with variables: walk, startLookback, endLookback, startTrain, endTrain, startTest, endTest

timeSet for each IST and OST

for walkIdx= 1: nWalk

runIST or runTrain

runOST or runTest

end