```matlab
%% Section 4: Constructing the struct setupStep1
setupStep1.setupModel      = setupModel;
setupStep1.selectParams    = selectParams;
setupStep1.calibrateParams = calibrateParams;
setupStep1.data            = data;
setupStep1.dataInfo        = dataInfo;
setupStep1.autoLagsIdx     = autoLagsIdx;
setupStep1.inclMoms        = inclMoms;
setupStep1.optim           = optim;
setupStep1.MaxIter         = MaxIter;
setupStep1.MaxEvals        = MaxEvals;
setupStep1.TolFun          = TolFun;
setupStep1.TolX            = TolX;
setupStep1.PopSize         = PopSize;
setupStep1.selectY         = selectY;
setupStep1.orderApp        = orderApp;
setupStep1.Insigma         = Insigma;
setupStep1.lowerBounds     = lowerBounds;
setupStep1.upperBounds     = upperBounds;
setupStep1.optimWeightMat  = 0;
setupStep1.qLag            = qLag;
setupStep1.tau             = tau;
setupStep1.appMethod       = appMethod;
setupStep1.setupEPer       = setupEPer;
```