```
%% Section 5: Step 1 of the SMM estimation
Wstep1                  = getOptimalWeighting(qLag,dataMoments,setupStep1);
setupStep1.Sw           = chol(diag(diag(Wstep1)));
for i=1:numOptimStep1
    [paramsStep1,setupStep1] = runOptimization(setupStep1,params0);
    params0 = paramsStep1;
end
resultsStep1            = getSESMM(struct2array(paramsStep1)',epsValue,setupStep1);
```