If you're having trouble launching the Data Gateway Express setup from Azure, here are some troubleshooting steps you can follow:

1. **Check System Requirements**: Ensure that your system meets the minimum requirements for the Data Gateway installation, including OS version and .NET Framework.

2. **Run as Administrator**: Right-click the installer and select "Run as administrator." This can help with permission issues during installation.

3. **Disable Antivirus/Firewall**: Temporarily disable any antivirus or firewall software that might be blocking the installation.

4. **Clear Temporary Files**: Clear your temporary files. You can do this by running the Disk Cleanup utility or manually deleting files from the C:\Users\<YourUser>\AppData\Local\Temp directory.

5. **Check for Existing Installations**: If you have a previous version of the Data Gateway installed, uninstall it completely before trying to install the new version.

6. **Use the Latest Installer**: Ensure you're using the latest version of the Data Gateway Express installer from the Azure portal.

7. **Check Installation Logs**: Look for installation logs in the Temp folder or check Windows Event Viewer for any error messages that might give you more information.

8. **Reboot Your System**: Sometimes a simple reboot can resolve issues that prevent installations.

9. **Compatibility Mode**: If you're running an older version of Windows, try running the installer in compatibility mode for an earlier version of Windows.

10. **Seek Help from Azure Support**: If none of these steps work, consider reaching out to Azure support for more specialized assistance.